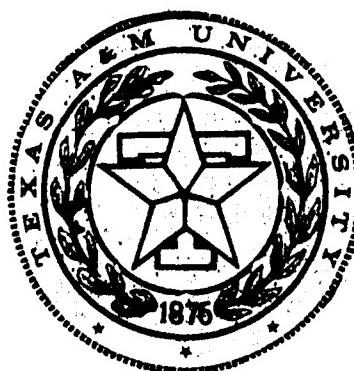


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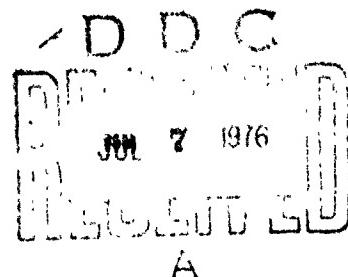
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REGRESSION WITH DIFFERENTIAL EQUATION MODELS

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DARCOM Intern Training Center  
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Texarkana, Texas 75501

April 1976

Final Report



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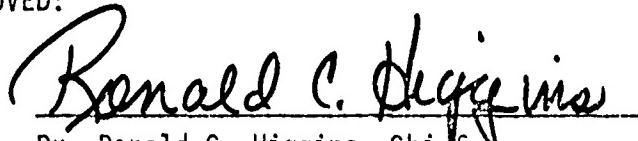
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Texarkana, Texas 75501

## FOREWORD

The research discussed in this report was accomplished as part of the Maintenance Effectiveness Engineering Graduate Program conducted jointly by the DARCOM Intern Training Center and Texas A&M University. As such, the ideas, concepts and results herein presented are those of the author and do not necessarily reflect approval or acceptance by the Department of the Army.

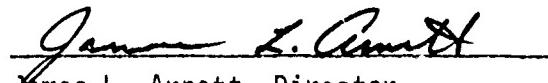
This report has been reviewed and is approved for release. For further information on this project contact Dr. Ronald C. Higgins, Intern Training Center, Red River Army Depot, Texarkana, Texas 75501.

APPROVED:



Dr. Ronald C. Higgins, Chief  
Maintenance Effectiveness Engineering

For the Commander

  
James L. Arnett, Director  
Intern Training Center

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During the course of this study, my employer was the U.S. Army as a career intern in the DARCOM Maintenance Effectiveness Engineering Graduate Program. I am grateful to the U.S. Army for the opportunity to participate in this program.

The ideas, concepts, and results herein presented are those of the author(s) and do not necessarily reflect the approval or acceptance by the Department of the Army.

## ABSTRACT

Research Performed by Craig D. Hunter  
Under the Supervision of Dr. S. Bart Childs

Regression analysis normally implies the use of algebraic equations to describe a system; however, some cases would better be modeled by differential equations. This is accomplished by assuming a differential equation model for a given set of data and estimating the values of the unknown parameters within the model. These values are then systematically perturbed to generate particular solutions which are superimposed to yield a better estimate of the unknowns. This process is repeated until a specified accuracy is met.

Through an analysis of variance, the statistical characteristics of linear regression can be generated for most  $n^{\text{th}}$  order differential equations. This provides a basis for evaluating the 'acceptance or rejection' of the regression.

The characteristics generated consist of an ANOVA table (uncorrected), general F test on the regression, the  $R^2$  value, covariance matrix of the superposition constants, an estimate of the variance about the regression, an estimate of the variance of the parameters, and the confidence intervals on these estimates.

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## CHAPTER I

### INTRODUCTION

Regression analysis usually implies determining a set of independent variables and corresponding coefficients for algebraic equations such that these equations best portray the data or system given. Examples are presented in which algebraic models are inadequate and can be appropriately modeled by differential equations.

This report is an investigation into the validity and accuracy of a differential equation regression package, both linear and non-linear (Childs, 1970). It is not the intent to deal with extensions of the established theory behind such an approach (Bellman and Kalaba, 1965), (Roberts and Shipman, 1972). Nomenclature and background material are given in Chapter II.

A control program was written to provide a means for evaluating QUASII (Childs, 1970). The control program yields solutions of a specified accuracy (within the computational restrictions of the computer) providing a means for comparison. QUASII would be used instead of a program yielding "exact" solutions because of ease of use.

The control program is based on power series evaluation and integration of differential equations; whereas, QUASII utilizes a 4th order Runge-Kutta integrator. The Runge-Kutta integrator allows simpler programming of non-linear differential equations.

Two solution areas are of interest:

Case I: The number of boundary conditions ( $m$ ) equals the order of the differential equation ( $n$ ), therefore all boundary conditions are to be

met exactly (exact system).

Case II: The number of boundary conditions ( $m$ ) exceeds the order of the differential equation ( $n$ ), therefore some boundary conditions are to be met exactly and others to be met in a least squares sense (over-determined system).

Both QUASII and the control program utilize a least squares fit of the non-exact boundary conditions in Case II. Further study in this area is being done by Walker (Ref. 21). These results will be available in April 1976 and entails meeting these boundary conditions in a least squares and other criteria.

Case I is of theoretical interest. This report contains results for Case II studies.

## CHAPTER II

### DIFFERENTIAL REGRESSION

The following example of a linear case from Childs et. al. 1971, (Ref. 6), is for clarification of terms and background. For information on non-linear cases, refer to Reference 5 and 17.

Given: A simple mass-spring-damper system governed by the equation;

$$\ddot{x} + \mu\dot{x} + \xi x = \sin(wt) \quad (2-1)$$

where  $(\cdot)$  denotes the total derivative of that term with respect to  $t$ , the independent variable.

Denoting the following state variables;

$$y_1 = x \quad y_2 = \dot{x} \quad (2-2)$$

equation 2-1 can be rewritten as two non-trivial first order differential equations:

$$\begin{aligned} \dot{y}_1 &= y_2 \\ \dot{y}_2 &= -\xi y_1 - \mu y_2 + \sin(wt) \end{aligned} \quad (2-3)$$

The state variables  $y_1$  and  $y_2$  are functions of  $t$ ,  $y_1(t)$  ( $t$  has been omitted for simplicity).

If  $\mu$  and  $\xi$  are known, equations 2-1 and 2-3 are linear differential equations. Assuming that  $\mu$  and  $\xi$  are unknown, which is not an unreasonable assumption, two more state variables must be added;

$$y_3 = \mu \quad y_4 = \xi$$

of which the following four equations result;

$$\dot{y}_3 = 0 \quad (2-4)$$

$$\dot{y}_4 = 0 \quad (2-5)$$

$$\dot{y}_1 = y_2 \quad (2-6)$$

$$\dot{y}_2 = -y_1 y_4 - y_2 y_3 + \sin(wt) \quad (2-7)$$

the frequency  $w$  could have been assumed unknown, introducing a fifth state variable,  $y_5 = w$ . Except for equation 2-7, the four differential equations are linear with 2-4 and 2-5 being trivial. Since equation 2-7 is non-linear, the system is non-linear.

At least two Newton type or Taylor series methods used in solving such systems are perturbation and quasilinearization methods.

Perturbation methods are used in the control program and QUASII for ease of programming. For information regarding this theory, see Reference 5, Doiron (1970), or any of Childs' writings on non-linear differential equation solutions.

The right hand side (RHS) of equation 2-3 is unknown (except for  $\mu$  and  $\xi$ ), therefore, avenues are opened for the implementation of boundary conditions or constraints which must be met. In a mass-spring-damper system governed by equation 2-1, the use of an accelerometer to measure the acceleration of the mass at certain points in time ( $t_i$ ) is within experimental procedure. An accumulation of constraints (boundary values) could be obtained in the following form;

$$\ddot{x}(t_i) = b_i \quad i = 1 \dots m \quad (2-8)$$

where  $b_i$  is the measured acceleration at time  $t_i$  and  $m$  is the number of boundary values. The LHS of equation 2-3,  $y_2$  ( $y_2 = \ddot{x}$ ), can now be replaced by  $b_i$ ;

$$b_i = -\xi y_1(t_i) - \mu y_2(t_i) + \sin(wt_i) \quad (2-9)$$

in more general terms;

$$q_i(y(t_i)) = b_i \quad i = 1 \dots m \quad (2-10)$$

where  $q_i$  is a boundary condition operator. Equation 2-10 defines  $m$  boundary conditions resulting in  $m$  linear (or as in equation 2-7, non-linear) equations. From Chapter I,  $m$  must be equal to or greater than  $n$ , the order of the differential equation (number of state variables). These  $m$  differential equations will either be met exactly or at least in a least square (best fit) manner.

A brief summary of a "shooting" technique of solving linear differential equations follows. Given;

$$\dot{y} = Ly + f \quad (2-11)$$

where  $L$  is a linear operator and  $f$  is a forcing function.

A set of homogeneous solutions is usually superimposed upon a particular solution. The number of homogeneous solutions is equal to  $n$ , the order of the differential equation (see equation 2-1,  $n=2$ ). Assuming that no initial conditions are known,  $n = r$  (let  $r$  equal the number of unknown initial conditions, where  $r \leq n$ ). When only  $r$  initial conditions are unknown,  $r$  homogeneous equations are required. The result of the superposition of a particular solution (2-12) and a set of homogeneous equations (2-13) is:

$$\dot{p} = Lp + f \quad (2-12)$$

$$\dot{H} = LH \quad (2-13)$$

$$y = p + H\beta = p + \sum_{k=1}^r h^{(k)} \beta_k \quad (2-14)$$

It is an established theory that the sum of a particular solution and a set of homogeneous equations yields another particular solution. An alternative is to superimpose only particular solutions. This scheme

is used in QUASII and the control program;

$$y = Pa = \sum_{k=0}^r p^{(k)} a_k \quad (2-15)$$

where

$$\dot{p}^{(k)} = Lp^{(k)} + f \quad (2-16)$$

There will be  $r+1$  particular solutions, where  $r$  is the number of unknown initial values.

A restriction on the superposition constants is:

$$\sum_{k=0}^r a_k \equiv 1 \quad (2-17)$$

This is a result of equation 2-11, where the differential equation is given by:

$$\dot{y} = Ly + f$$

If particular solutions of the form of equation 2-16 are superimposed without the constraint 2-17, the resulting differential equation could be

$$\dot{y} = Ly + Cf \quad (2-18)$$

where

$$c = \sum_{k=0}^r a_k \neq 1 \quad (2-19)$$

The original differential equation has not been satisfied and necessitates the restriction on the superposition constants to yield

$$\dot{y} = Ly + f \sum_{k=0}^r a_k \quad (2-20)$$

The computational strategy requires choosing initial arbitrary values for the  $r$  unknown state variables. These values are used in defining the unperturbed particular solution (denoted by  $p^{(0)}$ ). Each of the unknown variables ( $r$  of them) will in turn be individually perturbed by a

predetermined (arbitrary) constant to yield an appropriately perturbed particular solution. These particular solutions, obtained by integration, yield values corresponding to the boundary values at the appropriate value of the independent variable.

The result is a matrix equation of the form

$$Sa = d \quad (2-21)$$

where  $S$  is a function of the integrated solutions,  $a$  is the vector of superposition constants, and  $d$  is a vector of boundary values. The resulting  $m+1$  equations ( $m$  due to the boundary conditions and one due to the restriction on the superposition constants) contain  $r+1$  unknown  $a_k$ 's ( $r+1 \leq m+1$ ), which can be determined as discussed in Chapter III.

The resulting  $y$  solutions (state variables) are the initial arbitrary estimates plus the addition of the corresponding superposition constant times the perturbation constant.

Evaluation of the  $a$ 's was stated to be a rather simple process. This entails a Gauss-Jordan reduction utilizing a least squares fit of the over-determined system. A more in-depth discussion of the theory is presented in Chapter III and Reference 4.

## CHAPTER III

### THE OVER-DETERMINED SYSTEM

When the number of boundary conditions ( $m$ ) equals the order ( $n$ ) of the differential equation, the boundary conditions can theoretically all be met exactly, however, in the case of the over-determined system, this is impossible. Thus, several boundary values will have to be met by some other means.

The problem of Chapter II was narrowed to the final equation:

$$Sa = d \quad (3-1)$$

This equation and the role of a least squares fit are the topics of this chapter.

Examining the composition of the  $S$  matrix, two subdivisions can be shown;

$$\left[ \begin{array}{c|c} S_A & \\ \hline \cdots & \cdots \\ S_B & \\ \hline r+1 & m-k \end{array} \right]$$

where  $k$  is the number of boundary conditions to be met exactly. The  $S_A$  matrix contains the exact conditions and  $S_B$  the least squares boundary conditions.

A further reduction or partitioning can be;

$$\left[ \begin{array}{c|c} S_1 & S_2 \\ \hline \cdots & \cdots \\ S_3 & S_4 \end{array} \right] \left[ \begin{array}{c} a \\ \hline \cdots \\ \hline \end{array} \right] = \left[ \begin{array}{c} d \\ \hline \cdots \\ \hline \end{array} \right] \quad (3-2)$$

where

$S_1$  is order  $(k+1) \times (k+1)$

$S_2$  is order  $(k+1) \times (r-k)$

$S_3$  is order  $(m-k) \times (k+1)$

$S_4$  is order  $(m-k) \times (r-k)$

By a Gauss-Jordan reduction, the  $S_1$  matrix can be transformed into an identity matrix resulting in  $S_3$  being a null matrix. The results are;

$$\left[ \begin{array}{c|c} I & S_2^T \\ \hline 0 & S_4^T \end{array} \right] \left[ \begin{array}{c} a_e \\ a_1 \end{array} \right] = \left[ \begin{array}{c} d_e^T \\ d_1^T \end{array} \right] \quad (3-3)$$

where the subscripts 1 and e refer to least square and exact boundary conditions respectfully.

The null matrix ( $S_3$ ) allows for an equation (3-4) containing only least squares conditons.

$$S_4^T a_1 = d_1^T \quad (3-4)$$

Equation 3-4 yields  $m-k$  equations each with an unknown.

Premultiplying by the transpose of  $S_4^T$  gives the normal equation (refer to Appendix B);

$$(S_4^T)^T S_4^T a_1 = (S_4^T)^T d_1^T \quad (3-5)$$

resulting in the solution for  $a_1$ :

$$a_1 = [(S_4^T)^T S_4^T]^{-1} (S_4^T)^T d_1^T \quad (3-6)$$

Having solved for  $a_1$  in equation 3-6,  $a_e$  (from exact conditions) can be solved by referring to equation 3-3;

$$I a_e + S_2^T a_1 = d_e^T \quad (3-7)$$

or

$$a_e = d_e^T - S_2^T a_1 \quad (3-8)$$

Equation 3-4 and 3-5 are important and will be used extensively in Chapter IV.

## CHAPTER IV

### ANALYSIS OF VARIANCE

The boundary conditions are:

$$q(y(t_i)) = b_i \quad i = 1 \dots m \quad (4-1)$$

This defines an operator  $q$  operating on the  $y(t_i)$ 's to yield the desired boundary values. The statistical basis for 'accepting or rejecting' the regression is the nearness of the equality 4-1.

In Appendix B, the equation;

$$z = Wd + \epsilon \quad (4-2)$$

is analyzed through an analysis of variance.

From equations 4-1 and 4-2, the following results can be obtained;

$$b = \hat{q} + \epsilon \quad (4-3)$$

where

$$\hat{q} = q(\hat{y})$$

$$b \approx z$$

$$\epsilon = \epsilon$$

$$\hat{q} \approx Wd$$

Note that  $q(y(t_i))$  may not be linear as required for an analysis of variance as described in Appendix B, but the solution process is iterative using linearized equations. Because the steps are small, the assumption of  $\hat{q}$  being linear is a good approximation.

An analysis of variance can be accomplished as shown in Table 4.1.

TABLE 4.1

ANOVA TABLE

Source	Sum of Squares	Degrees of Freedom	Mean Square
Due to regression	$\hat{q}^T b$	r	$SS/r$
About the regression (residual)	$b^T b - \hat{q}^T b$	$m-k-r$	$s^2$
Total (uncorrected)	$b^T b$	$m-k$	

The following are calculated directly from Table 4.1:

$$R^2 = \frac{SS_{\text{regression}} - (m-k)(\text{mean of } b_i \text{'s})^2}{SS_{\text{total}} - (m-k)(\text{mean of } b_i \text{'s})^2} \quad (4-4)$$

$$F_{\text{cal}} = \frac{\text{MS regression}}{\text{MS residual}} \quad (4-5)$$

$$s^2 = \text{MS residual} = \text{estimated variance of system} \quad (4-6)$$

The  $F_{\text{cal}}$  value will be compared to a Fisher's F with:

Probability of  $1-\alpha$  ( $\alpha$  is the producer's risk)

Numerator degrees of freedom r

Denominator degrees of freedom ( $m-k-r$ )

If  $F_{\text{cal}}$  exceeds Table F, the regression is 'accepted'. (Note: The producer's risk is defined as the probability of rejecting the null hypothesis ( $H_0$ ) (see Appendix B) when in fact the null hypothesis is true.

Confidence limits for the estimated least square boundary values can be determined once the individual variances are known. Referring to Appendix B, the variance of the estimated observation is given by equation B-10:

$$\text{est. var}(\hat{z}_i) = W_i^T (W^T W)^{-1} W_i^T s^2 \quad (4-7)$$

Equation 4-3 shows that  $\hat{q}$  is synonymous with  $Wd$  of Appendix B, but  $\hat{q}$  cannot be subdivided into a matrix of independent variables and a vector of parameters, therefore another approach must be used.

Using the system of equation 3-5, a relation between  $d_1$  (least squares boundary values of  $b$ ) and  $d'_1$  (transformation of  $d_1$ ) can be determined.

The variances of the individual least squares boundary values;

$$\begin{bmatrix} S_3 & | & S_4 \end{bmatrix} \begin{bmatrix} a \end{bmatrix} = \begin{bmatrix} d_1 \end{bmatrix} \quad (4-8)$$

is equal to the variances of the transformed system:

$$\begin{bmatrix} 0 & | & S'_4 \end{bmatrix} \begin{bmatrix} a \end{bmatrix} = \begin{bmatrix} d'_1 \end{bmatrix} \quad (4-9)$$

i.e.

$$\text{var}(d_1) = \text{var}(d'_1) \quad (4-10)$$

The variances of the estimated least squares boundary values are given by;

$$\text{est. var}(\hat{b}_i) = S'_{4i} \left[ (S'_4)^T S'_4 \right]^{-1} (S'_{4i})^T s'^2 \quad i=1\dots m \quad (4-11)$$

where  $S'_{4i}$  is the row vector of  $S'_4$  corresponding to the  $i^{\text{th}}$  least square boundary condition.

The resulting confidence limits are;

$$\hat{b}_i \pm t(v, 1 - \frac{\alpha}{2}) \sqrt{\text{est. var}(\hat{b}_i)} \quad (4-12)$$

where

$$v = m-k-r \quad (4-13)$$

$$i = k+1 \dots m$$

A main objective of the regression package is to obtain the solutions

for the  $y_i$ 's given in Chapter II. Table 4.1 does not always provide a means for investigating this because it involves the boundary condition functions. By doing a partial analysis of variance on equation 4-10, the variance of the  $a_1$ 's can be determined;

$$\text{est. var}(a_1) = ((S_4^T S_4^T)^{-1} s^2 \quad (4-14)$$

where

$$s^2 = \frac{(d_1^T)^T (d_1^T) - a_1^T (S_4^T)^T d_1^T}{m-k-r} \quad (4-15)$$

Referring to Chapter II, the  $y_i$  solutions are equal to the previous value (initial guess) plus the perturbation times a superposition constant;

$$\hat{y} = \hat{y}_{\text{previous}} + (a_1 * \text{perturbation}) \quad (4-16)$$

therefore

$$\text{var}(\hat{y}) = \text{var}(a_1) * (\text{perturbation})^2 \quad (4-17)$$

This results in a confidence interval for these solutions as follows:

$$\hat{y}_i \pm t(v, 1 - \frac{\alpha}{2}) \sqrt{\text{est. var}(\hat{y}_i)} \quad i = 1 \dots r \quad (4-18)$$

## CHAPTER V

### RESULTS-COASTING DATA

The statistical study outlined in Chapter IV was accomplished by a subroutine package PSTAT (Appendix D contains PSTAT and supportive subroutines).

Since experimental data was not available on the system of equation 2-1, a problem of determining the aerodynamic drag coefficient and rolling friction coefficient of an automobile was used (Ref. 21). The non-linear equation governing this system is;

$$\ddot{x} + \frac{A_f \rho}{2M} C_d \dot{x}^2 + \mu_f g = 0 \quad (5-1)$$

where

$\rho$  = air density (slugs/ft<sup>3</sup>)

$A_f$  = frontal area of vehicle (ft<sup>2</sup>)

M = mass of vehicle (slugs)

g = acceleration of gravity (ft/sec<sup>2</sup>)

$C_d$  = coefficient of drag

$\mu_f$  = rolling friction coefficient

$\dot{x}$  = velocity (ft/sec)

$\ddot{x}$  = acceleration (ft/sec<sup>2</sup>)

This problem demonstrates the advantages of modeling by differential equations with a regression package like QUASII. Attempts to determine  $C_d$  and  $\mu_f$  by other than numerical methods (such as wind tunnel testing, treadmills, etc.) would be more laborious, less accurate, and more expensive.

Coasting data (value of  $\dot{x}$ ) for a Sunbeam Alpine was obtained from

Road and Track Road Test Annual for 1966. Figure 5.1 is a listing of input for such a system. Figure 5.2 is an output of the statistical analysis from PSTAT. Figure 5.1 shows only one non-trivial differential equation. Although equation 5-1 is a 2nd order differential equation, it does not contain an  $x$  term, allowing a single first order representation.

Except for three parameters, the PSTAT output (Figure 5.2) has been previously defined. The three additional parameters are:

- 1) Mean of the observations is the sum of the least squares observations (boundary values) divided by the total number of these observations:

$$\bar{b} = \frac{\sum_{i=1}^{m-k} b_i}{m-k} \quad (5.2)$$

- 2) Coefficient of variation (cv) is a measure of the dispersion of the data (Hald, 1952) and is expressed as:

$$c = \frac{\text{MS residual}}{\text{mean of observations}} = s/\bar{b} \quad (5-3)$$

The importance of this simple parameter is questionable.

- 3)  $P(F(\text{ALPHA}) > F_{\text{CAL}})$  is the probability that a random variable that is F distributed, with the same degrees of freedom as  $F(\text{ALPHA})$ , will be greater than  $F_{\text{CAL}}$ , thus the minimum producer's risk that can be assumed.

The PSTAT output (Figure 5.2) is an ANOVA table of the uncorrected sum of squares plus the corresponding degrees of freedom and mean square terms. Next is  $R^2$  and the coefficient of variation value. A  $R^2$  value of 1 indicates a 'perfect' regression. The TEST OF OVERALL REGRESSION statement is a test of the hypothesis stated in Appendix B for a risk of ALPHA ( $\alpha$ ). If the  $F_{\text{CAL}}$  exceeds  $F(\text{ALPHA})$ ,  $H_0$  is rejected and the alternative,  $H_1$ , is accepted. Under these conditions,

\*\*\*\*\*  
FOLLOWING IS THE OUTPUT OF INPUT  
\*\*\*\*\*

```

LINEAR= 0          STAT= 1          ALPHA= 0.50000000D-01
LINEAR= ZERO IMPLIES NON-LINEAR   STAT= ONE IMPLIES POST STATISTICAL STUDY TO BE EXECUTED
LINEAR= NON-ZERO IMPLIES LINEAR   STAT= ZERO IMPLIES NO POST STATISTICAL STUDY

ACCURACY          ACC= 0.10000D-05
FOR GJWRLS        CHECK= 0.10000D-19
FUDGE FACTOR FOR DIFIND      DET= 1.0000
RF= 0.500000

NUMBER OF DIFFERENTIAL EQ      NDE= 3
NUMBER OF BOUNDARY CONDITIONS  NBV= 9
NUMBER OF TERMS IN PWR SERIES  NTERMS= 20
NO. EXACT BOUNDARY CONDITIONS  NEM/X= 1
NO. OF NCN-TRIVIAL DIFF EQ     NEO= 1

BOUNDARY VALUES . APPLIED ON(1BV)    IQBV    TIME OF BV
117.30000          1                  1       0.0
104.90000          1                  1       5.0000000
95.30000          1                  1       10.00000
87.30000          1                  1       15.00000
79.2C000          1                  1       20.00000
71.90000          1                  1       25.00000
65.70000          1                  1       30.00000
59.80000          1                  1       35.00000
54.00000          1                  1       40.00000

INITIAL TIME OF INTEGRATION    TO= 0.0

INITIAL GUESSES OF Y           ICEx    LOWER LIMIT    UPPER LIMIT
Y 1  Y1( 1)= 110.00000          1       0.0       0.0
Y 2  Y1( 2)= 0.40000000          1       0.0       0.0
Y 3  Y1( 3)= 0.30000000D-01      1       0.0       0.0

PERTURBATION SCALER           PTBS= 0.10000000D 00
ABSOLUTE VALUE LIMITS         PTMIN= 0.0
                                PTMAX= 2.0000

IOUT= 0
QUIT= 15

```

\*\*\*\*\*  
CONCLUDES FORMAL OUTPUT OF THE INPUT  
\*\*\*\*\*

FIGURE 1

FOLLOWING IS THE OUTPUT OF THE POST STATISTICAL STUDY

SOURCE	SUM OF SQUARES	DEGREES OF FREEDOM	MEAN SQUARE
REGRESSION	63716.493	3	21238.831
RESIDUAL	0.966692256	6	0.16115376
TOTAL(UNC)	63717.460	9	S***2

PER-CENT VARIATION R\*\*2 = 99.973342

TEST OF OVERALL REGRESSION FCAL = 131792.34  
FOR RISK OF ALPHA = 0.50000000-01  
\*\*\*\*\*ACCEPT REGRESSION\*\*\*\*\*

SPECIFICS OF THE BOUNDARY CONDITIONS T(ALPHA) = 2.4469080  
OBSERVED VALUES ESTIMATED VALUE RESIDUAL ALPHA = 0.50000000-01

117.30000	116.89493	0.40507263	0.35231109	LOWER LIMIT	116.03285
104.90000	105.52164	-0.62164188	0.2063878	105.01553	106.02776
95.30000	95.605284	-0.30928430	0.19612970	95.129373	96.089196
87.30000	86.856482	0.44351834	0.20538341	86.353927	87.359036
79.20000	79.037830	0.16217005	0.19521417	78.560159	79.515501
71.90000	71.985065	-0.850649500-01	0.17431129	71.558541	72.411589
65.70000	65.568615	0.13138498	0.17133949	65.149363	65.987867
59.80000	59.682176	0.11782363	0.21489984	59.156336	60.208016
54.00000	54.240515	-0.24051461	0.30186196	53.501886	54.979143

MEAN OF OBSERVATIONS = 81.711111  
SUM OF THE RESIDUALS = 0.34640960D-02

SPECIFICS OF THE Y1 SOLUTIONS T(ALPHA) = 2.4469080  
ESTIMATED VALUE CONFIDENCE INTERVAL ALPHA = 0.50000000D-01

116.89493	0.12412310	116.89493 (++) 0.86207283
0.50251918	0.79454589D-03	0.50251918 (++) 0.68972685D-01
0.1692418D-01	0.15727466D-05	0.16924118D-01 (++) 0.30686476D-02

COVARIANCE MATRIX OF THE SUPERPOSITION CONSTANTS

0.31031D-01	0.-0.1974D-01	-0.65375D-01
0.-0.61974D-01	0.31464	-0.40651
-0.-0.65375D-01	-0.40651	0.549C9

CONCLUDES STAT PACKAGE

\*\*\*\*\*ACCEPT REGRESSION\*\*\*\*\* is printed. This is not to imply this is the 'best' possible regression, but for the stated hypothesis and the given data, it is an 'acceptable' regression.

Following the hypothesis test are two sections showing confidence intervals on the observations and state variables respectfully. These limits are all based on the same producer's risk (ALPHA) and t value (student's t distribution). In addition, the observed values (given boundary values) are shown with the estimated values from the regression. The residual terms;

$$(observed value) - (estimated value) \quad (5-4)$$

and the sum of the differences are included. Both sections contain the estimated variance, or standard error, of the individually estimated solutions.

The last section is the covariance matrix of the superposition constants (least squares). The diagonal elements are the variances of those constants.

A regression cannot be 'accepted' or 'rejected' on the basis of just one statistic. The programmer must qualify an acceptable solution and evaluate the overall regression, confidence limits, variances, hypothesis, etc. for the given system to determine whether a resulting model is acceptable. PSTAT does furnish enough information to evaluate the regression validity in most cases.

## CHAPTER VI

### CONCLUSIONS ON STATISTICAL RESULTS

PSTAT, a subroutine from the control program, provides a means of evaluating the acceptability of differential equation regressions. The control program and QUASII are based on the same theory and procedures (except for the integration methods). PSTAT is presently not directly compatible with QUASII, but does provide a basis on which QUASII solutions can be evaluated.

This statistical package can be used for linear and non-linear systems (see Reference 4 for types of non-linearities).

PSTAT cannot handle multiple observations for distinct value(s) of the independent variable(s). The ANOVA table and procedures should be modified to include pure error and further hypothesis testing.

The assumption of the linearity of equation 4-2 for the purpose of an analysis of variance, does not appear to be valid for examples worked with non-zero forcing functions (see equation 2-1). This area should be investigated from the possible approach of a non-linear analysis of variance.

In its present form, PSTAT coupled with QUASII provides a powerful tool for statistically evaluating many systems not previously modeled in a sufficient manner by standard algebraic regression packages.

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A P P E N D I C E S

## APPENDIX A

### NOMENCLATURE

- $A_f$  Frontal area of a vehicle.  
a Superposition constant.  
b Boundary condition.  
c Coefficient of variation.  
d Transformation of boundary condition.  
E Expected value of.  
f Forcing function.  
F Theoretical value from Fisher's F Distribution Tables.  
 $F_{cal}$  Variable that is F distributed.  
g Acceleration of gravity.  
H Set of homogeneous solutions.  
I Identity matrix.  
k Number of boundary conditions to be met exactly.  
L Linear operator.  
M Mass.  
m Number of boundary conditions.  
MS Mean-square.  
n Order of the differential equation (number of state var.).  
p A particular solution.  
P Set of particular solutions.  
q Operator, either linear or non-linear.  
r Number of unknown initial conditions.  
 $R^2$  Percent variation due to regression.  
 $s^2$  Estimate of variance.

- $s^2$  Estimate of variance.
- S Matrix of the integrated values of the particular solutions.
- SS Sum of squares.
- s.e. Standard error of.
- t Independent variable time or a student's t statistic.
- var Variance of.
- y State variable.
- $\mu$  Coefficient of damping.
- $\xi$  Spring constant.
- w Frequency.
- $\alpha$  Producer's risk.
- $\beta$  Superposition constant.
- $\mu_f$  Rolling friction coefficient.
- $\rho$  Air density.
- $C_d$  Coefficient of drag.
- v Degrees of freedom.
- est. Estimated.
- e Exact.
- l Least squares.
- T Transpose.
- ' Transformation of by matrix operations.
- $\hat{}$  Estimate.
- $\bar{}$  Mean.

## APPENDIX B

### GENERAL LINEAR REGRESSION THEORY (Draper and Smith, 1966)

To handle multiple linear regression, a matrix approach is desirable. Unless otherwise stated, all unsubscripted letters are matrices or vectors.

Consider a linear problem (only in the coefficients) with  $n$  observations and  $p$  independent variables, the following linear equation could arise;

$$z = W\beta + \epsilon \quad (B-1)$$

where

$z$  is a  $(n \times 1)$  vector of observations

$W$  is a  $(n \times p)$  matrix of independent variable

$\beta$  is a  $(n \times 1)$  vector of parameters to be estimated

$\epsilon$  is a  $(n \times 1)$  vector of errors

Certain basic assumptions must be made on the error terms,  $\epsilon$ ;

$\epsilon_i$ 's are random variables

$$E(\epsilon_i) = 0$$

$$\text{var}(\epsilon_i) = \sigma^2 \text{ (unknown)}$$

$$\epsilon_i \text{ and } \epsilon_j \text{ are uncorrelated } (i \neq j) \quad \text{cov}(\epsilon_i, \epsilon_j) = 0 \quad (B-2)$$

$$\epsilon_i \text{'s are normally distributed; } N(0, \sigma^2)$$

$\epsilon_i$ 's are therefore independent

As a result of  $\text{cov}(\epsilon_i, \epsilon_j) = 0$ ,  $z_i$  and  $z_j$  are also uncorrelated and

$$E(z_i) = W\beta$$

$$\text{var}(z_i) = \sigma^2$$

By evaluating the error sum of squares and substituting the least squares estimates of  $\beta$  (d an n vector), the following normal equation results:

$$(W^T W)^{-1} d = W^T z \quad (B-3)$$

Using the decomposition of the total sum of squares (uncorrected), the ANOVA (analysis of variance) Table B.1 results.

TABLE B.1

Source	Sum of Squares	Degrees of Freedom	Mean Square
Due to regression	$d^T W^T z$	p	$MS_{REG}$
About regression (residual)	$z^T z - d^T W^T z$	n-p	$MS_E = s^2$
Total (uncorrected)	$z^T z$	n	

$MS_E$  is an estimate of the variance about the regression.

Once the ANOVA table is constructed, several conclusions can be deduced:

I. A percent measurement of the total variation about the mean attributed to the regression (square of the multiple correlation coefficient) is given by;

$$R^2 = \frac{d^T W^T z - n\bar{z}^2}{z^T z - n\bar{z}^2} \quad (B-4)$$

where  $\bar{z}$  is the mean of the observations.

A value of  $R^2 = 1$  implies that the prediction is 'perfect'.

II. To test the overall regression equation, the hypothesis:

$$H_0: \beta_0 = \beta_1 = \dots = \beta_p = 0 \quad (B-5)$$

must be tested against the alternate hypothesis:

$$H_1: \beta_i \neq 0 \quad i = 0 \dots p \quad (B-6)$$

This employs the Fisher's F distribution. The  $F_{cal}$  statistic is:

$$F_{cal} = \frac{MS_{REG}}{MS_E} \quad (B-7)$$

This value is to be compared to a table value of;

$$F_{(p,n-p)}^{1-\alpha}$$

where:

$1-\alpha$  is a probability

p is the degree of freedom for the numerator

n-p is the degree of freedom for the denominator

If  $F_{cal}$  exceeds the table value, the null hypothesis is rejected implying that the variation in the data is more than would be expected by chance in  $(1-\alpha)100\%$  of similar data sets.

III. The covariance matrix of the least squares estimates ( $d$ ) is;

$$\text{est. var}(d) = (W^T W)^{-1} s^2 \quad (B-8)$$

where the  $i^{\text{th}}$  diagonal elements is the estimated variance of  $d_i$ . Equation B-8 coupled with the student's t distribution yields a confidence interval for  $d_i$  with a risk of alpha ( $\alpha$ ) of:

$$d_i \pm t(n-p, 1-\alpha/2) [\text{estimate s.e. } (d_i)] \quad i=1 \dots n \quad (B-9)$$

IV. Similarly, a confidence interval for the estimates of  $z$  ( $\hat{z}$ ) can be determined. Based on linear combinations of random variables, the estimated variance of  $\hat{z}_i$  is;

$$\text{est. var}(\hat{z}_i) = W_i^T (W^T W)^{-1} W_i s^2 \quad i=1\dots n \quad (\text{B-10})$$

where  $W_i$  is the vector of  $W$  corresponding to the  $i^{\text{th}}$  row or boundary condition (least square). The resulting confidence interval is:

$$\hat{z}_i \pm t(n-p, 1-\alpha/2) \sqrt{\left[ \text{est. var}(\hat{z}_i) \right]} \quad i=1\dots n \quad (\text{B-11})$$

## APPENDIX C

### APPLICATIONS TO ALGEBRAIC REGRESSION

Illustration of the versatility of QUASII and verification of the control program can be shown utilizing the following algebraic regression:

$$x = b_0 + b_1 t + b_2 t^2 + b_3 t^3 \quad (C-1)$$

Equation C-1 is a linear third order regression equation.

Utilizing the following state variables:

$$\begin{aligned} y_1 &= x = b_0 + b_1 t + b_2 t^2 + b_3 t^3 \\ y_2 &= \dot{x} = b_1 + 2b_2 t + 3b_3 t^2 \\ y_3 &= \ddot{x} = 2b_2 + 6b_3 t \\ y_4 &= \dddot{x} = 6b_3 \end{aligned} \quad (C-2)$$

Four differential equations result:

$$\begin{aligned} \dot{y}_1 &= y_2 \\ \dot{y}_2 &= y_3 \\ \dot{y}_3 &= y_4 \\ \dot{y}_4 &= 0 \end{aligned} \quad (C-3)$$

Equations C-3 are linear with  $\dot{y}_4$  being trivial.

By solving the set of differential equations C-3, the values of the  $y_i$ 's at  $t=0$  can be determined. Equation set C-2 yields the following results:

$$\begin{aligned} b_0 &= y_1(0) & b_2 &= y_3(0)/2 \\ b_1 &= y_2(0) & b_3 &= y_4(0)/6 \end{aligned} \quad (C-4)$$

or in the more general case:

$$b_n = y_{n+1}(0)/n! \quad (C-5)$$

## APPENDIX D

### THE CONTROL PROGRAM WITH OUTPUT OF THE NON-LINEAR MASS-SPRING-DAMPER SYSTEM

The control program is based on the same theory as QUASII and both are quite similar in structure. Several subroutines are common (with slight differences) to both programs. However, QUASII is capable of handling a larger variety of problems. As stated earlier, the main difference is that QUASII utilizes a 4<sup>th</sup> order Runge-Kutta integrator opposed to power series integration employed by the control program. Because of this point a subroutine RECURL must be rewritten for each system to be modeled.

The following pages contain a copy of the control program main-line, supporting subroutines, and post-statistical package for the non-linear system of equation 2-1. The output does not include the results from the PSTAT package.

The program is well documented for both Case I and II problems.

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H A S P J O B L O G

\$15.48.29 JOB 3388 -- HUNTER -- BEGINNING EXEC - INIT 5 - CLASS G - LEVEL 4  
\$15.52.02 JOB 3388 END EXECUTION.

\*\*\*\*\*  
USER ASSISTANCE SESSIONS \*\*\*  
THE NEXT SESSION, TO BE HELD ON TUESDAY, APRIL 6 AT 2 00  
IN THE DPC CONFERENCE ROOM, WILL BE DEVOTED TO COBOL USERS.  
EVERYONE IS ENCOURAGED TO ATTEND.

RECYCLE COMPUTER PAPER \*\*\*  
CONTACT THE OCEANOGRAPHY GRADUATE COUNCIL AND YOUR OLD  
COMPUTER PAPER WILL BE PICKED UP FOR RECYCLING. FOR PICK UP,  
CALL 845-7211.

\*\*\*\*\*  
-- HASP SPOULING STATISTICS 9999999999999999

1.424 CARDS READ 999999999999999999999999

1,836 LINES PRINTED 999999999999999999999999

0 CARDS PUNCHED 999999999999999999999999

JOB3368

```
// EXEC FORTG;TIME={,20},REGION=192K
```

```

*** EXEC PGM=FORTRAN,REGICN=110K
*** COMPILER DD CARDS
      DD SYSOUT=A
      DD SYSUT=8
*** XSYSRPT DD SYSUT=8
*** XSYSPUNCH DD SYSUT=8
*** XSYSLIN CO DSN=&LOADSET,DISP=(MOC,DELETE),UNIT=SYSDA,
*** SPACE=(2240,(800,100),RLSE),DCB=IBLKSIZE=2240,BUFNO=3,OPTCD=C)
*** LOADER DD CARDS
      DD DNAME=OBJECT
*** DEFINES HEX DECK FOR LOADER
//SYSLIB DD DSN=SYSL1.FORTLIB,DISP=SHR
//SYSLIB DD DSN=SYSL1.DPCLIB,DISP=SHR
//SYSLIB DD DSN=SYSL1.SSPLIB,DISP=SHR
//SYSLIB DD CSN=USER.PLOTLIB,DISP=SHR
//SYSLIB DD DSN=SYSOPC.IMSLD.LOAD,DISP=SHR
//SYSLIB DD DSN=SYSOPC.IMSLS.LOAD,DISP=SHR
*** XSYSLOUT DD SYSUT=A
*** TAMU SUPPLIED GO DD CARDS
//XXFTOSF001 DD DNAME=SYSIN
//XXFTOF001 DD SYSUT=A
//XXFT07F001 DD SYSUT=B
//SOURCE DD *
//SYSIN DD *
//IEF2361 ALLOC. FOR HUNTER GO
//IEF2371 A06 ALLOCATED TO SYSVRT
//IEF2371 AA3 ALLOCATED TO SYSPUNCH
//IEF2371 251 ALLOCATED TO SYSLIN
//IEF2371 150 ALLOCATED TO SYSLIB
//IEF2371 150 ALLOCATED TO
//IEF2371 156 ALLOCATED TO
//IEF2371 A06 ALLOCATED TO SYSLOUT
//IEF2371 A52 ALLOCATED TO FT05F001
//IEF2371 A10 ALLOCATED TO FT06F001
//IEF2371 AA4 ALLOCATED TO FT07F001
//IEF2371 A53 ALLOCATED TO SOURCE
----- - STEP WAS EXECUTED - COND CODE 0000 -----
//IEF1421 SYS76097.T154830.RY000.HUNTER.LOADSET DELETED
----- VOL SER NOS= WORK32.
//IEF2851 SYS1.FORTLIB
//IEF2851 VOL SER NOS= VS2RES.
//IEF2851 SYS1.DPCLIB
//IEF2851 VCL SER NOS= VS2RES.
//IEF2851 SYS1.SSPLIB
//IEF2851 VCL SER NOS= USER02.
//IEF2851 SYSOPC.IMSLD.LOAD
//IEF2851 USER.PLOTLIB
//IEF2851 VOL SER NOS= USER02.
//IEF2851 SYSOPC.IMSLD.LOAD

```

33

IEF2851 VOL SER NCS= USER02.  
IEF2851 SYSCP.C.1SLS.LOAD  
IEF2851 VOL SER NUS= USER02.  
TAM0011 STEP /GO/ REGION SIZE = 192K - CORE USED = 192K

TAM0021 STEP /GO/ EXEC TIME = 5.14 SEC - I/O TIME = 1.98 SEC  
TAM0031 STEP /GO/ STEP SETUP = 1.67 SEC - I/O OVERHEAD = .00 SEC  
TAM0041 STEP /GO/ PAGES IN = 452 - PAGES OUT = 148

```

MAIN0000 MAIN0001 MAIN0002 MAIN0003 MAIN0004 MAIN0005 MAIN0006 MAIN0007 MAIN0008 MAIN0009 MAIN0010 MAIN0011 MAIN0012 MAIN0013 MAIN0014 MAIN0015 MAIN0016 MAIN0017 MAIN0018 MAIN0019 MAIN0020 MAIN0021 MAIN0022 MAIN0023 MAIN0024 MAIN0025 MAIN0026 MAIN0027 MAIN0028 MAIN0029 MAIN0030 MAIN0031 MAIN0032 MAIN0033 MAIN0034 MAIN0035 MAIN0036 MAIN0037 MAIN0038 MAIN0039 MAIN0040 MAIN0041 MAIN0042 MAIN0043 MAIN0044 MAIN0045 MAIN0046 MAIN0047 MAIN0048 MAIN0049 MAIN0050 MAIN0051 MAIN0052 MAIN0053 MAIN0054 MAIN0055 MAIN0056 MAIN0057

C THIS PROGRAM IS A NON-LINEAR REGRESSION PACKAGE WHICH IS
C CAPABLE OF REGRESSION ON EITHER 10TH ORDER DIFFERENTIAL
C OR 9TH ORDER ALGEBRAIC EQUATIONS. POWER SERIES INTEGRATION
C IS USED. ALSO AVAILABLE IS AN ANALYSIS OF VARIANCE OF THE RESULT
C
C IMPLICIT REAL*8(A-H,O-Z)
C
C      Y1(10),P(10,11),PC(20,10,11)*TBV(25),
C      DU(20,20),S(20,20),BV(25),PDOT(11),
C      C(10),PTB(10),ULIM(10),LLIM(10),
C      W(25,1C)*ZHAT(25,1),ZEE(25,1),PB(10),YIR(10),
C      ALS(10,1),DLS(25,1)
C
C      INTEGER IOV(25),IQSV(25),ICEX(10),QUIT,STAT
C      COMMON/REG/ZEL,ZHAT,W,PB,YIR,ALS,DLS,ZPAR
C      COMMON/PARM/T0,T1,TC,NDE,NP,NBV,NTERMS,LINEAR
C      COMMON/PYPS/Y1,P,PC,TBV
C      COMMON/LOG/INPT,IPRT
C      DATA S/400*0.00/
C      DATA C/10*0.1C0/
C      DATA PTB/10*N0.000/
C      DATA ULIM/10*C.000/
C      DATA LLIM/10*J.000/
C      DATA STAT/0/
C      DATA IBV/25*0/
C      DATA ICBV/25*C/
C      DATA ICEX/10*0/
C
C      ITER IS THE NUMBER OF THE ITERATION BEING PERFORMED
C      ACC IS ACCURACY FACTOR FOR DFIND. EVAL, DEVAL
C      CHECK ACCURACY FACTOR IN GJRWLS
C      DET IS AN INITIAL VALUE FOR DETERMINATE IN GJRWLS
C      RF IS FUDGE FACTOR FOR DFIND, WILL USUALLY BE 1
C      LINEAR = 0 IMPLIES NON-LINEAR SYSTEM
C      LINEAR NOT EQUAL TO 0 IMPLIES LINEAR SYSTEM
C      STAT IS A FLAG FOR THE POST STATISTICAL PACKAGE(PSTAT)
C      EQUALS 1 IMPLIES STAT PAK EXECUTED
C      EQUALS 0 IMPLIES NO STAT PAK
C      ALPHA IS THE CONSUMERS RISK THAT IS FOR A CONFIDENCE
C      OF 95 , ALPHA WOULD EQUAL 0.05
C      NDE IS THE NUMBER OF DIFF EQ
C      NBV IS THE NUMBER OF BOUNDARY VALUES
C      NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES TO BE CALCULATED
C      NEMAX IS THE NUMBER OF BOUNDARY VALUES TO BE MET EXACTLY
C      NEMAX MUST BE AT LEAST 1.BECAUSE THE SUMMATION OF THE
C      SUPERPOSITION CONSTANTS MUST EQUAL 1. THEREFORE IT WILL
C      BE EQUAL TO THE NUMBER OF EXACT BOUNDARY CONDITIONS PLUS 1
C      NE- IS THE NUMBER OF NCN-TRIVIAL DIFFERENTIAL EQUATION
C      THUS THE NUMBER OF TIME DEPENDENT VARIABLES
C      TBV IS TIME OF THE BOUNDARY VALUE
C      BV IS THE BOUNDARY VALUE
C      IBV IS THE DESIGNATION FOR WHICH Y THE BOUNDARY COND IS ON
C      A NEGATIVE VALUE INDICATES THE DERIVATIVE OF THAT VARIABLE
C      ICBV=0 IMPLIES BOUNDARY CONDITION TO BE MET EXACTLY
C      ICBV=NON-ZERO IMPLIES BOUNDARY CONDITIONS IN LEAST SQUARES SINCE
C      TO IS THE INITIAL TIME OF THE POWER SERIES

```

0021 INPUT=5

```

C YI ARE THE INITIAL GUESSES OF THE Y VALUES
C THE FIRST NEQ VARIABLES ARE TIME DEPENDENT
C THE REMAINING NDE-NEQ VARIABLES ARE NON-TIME DEPENDENT CONSTANTS
C ICEX GREATER THAN 0 IMPLIES NOT EXACT KNOWN INITIAL CONDITION
C ICEX EQUAL TO ZERO IMPLIES THAT THE INITIAL CONDITION
C HAS AN UPPER AND LOWER BOUND(LLIM AND ULIM)
C ICEX LESS THAN 0 IMPLIES EXACT INITIAL CONDITION
C IF A VARIABLE HAS AN ICEX LESS THAN ZERO, THUS EXACT KNOWN
C INITIAL CONDITION ALSO, IF KNOWN EXACTLY THERE CANNOT BE ANY
C BOUNDARY CONDITIONS ON THIS VARIABLE MET EXACTLY
C IF IT IS NON-TIME DEPENDENT, A CONSTANT
C LLIM IS A LOWER BOUND ON THE INITIAL CONDITION
C ULIM IS AN UPPER BOUND ON THE INITIAL CONDITION
C LLIM AND ULIM ONLY APPLY IF ICEX=0
C PTBS IS A PERTURBATION SCALER TO DETERMINE THE SIZE OF PTB(I)
C PTMIN IS THE MIN VALUE OF THE ABSOLUTE VALUE OF THE PERTURBATION
C PTMAX IS THE MAX VALUE OF THE ABSOLUTE VALUE OF THE PERTURBATION

```

0022

IPRT=6

```

C ICUT IS AN OUTPUT-DEBUG VARIABLE
C .EC. -1 IMPLIES OUTPUT OF PSTAT PACKAGE
C .EQ. 0 IMPLIES NO DEBUG OPTIONS IN AFFECT
C .GT. 1 IMPLIES PIVOT VALUES FROM CJRALS
C .GT. 3 IMPLIES P MATRIX BEFORE CALCR
C .EQ. 4 IMPLIES PARTICULAR SOLUTIONS FROM CALCER**VOLUMINOUS**
C .GT. 5 IMPLIES OUTPUT FROM EVAL OR DEVAL
C QUIT IS A VARIABLE WHICH WILL TERMINATE THE PROGRAM
C BEFORE THE OPTIMAL SOLUTION IS DETERMINED. THE REASON
C FOR THIS IS TO BE ABLE TO RUN LESS THAN THE MINIMUM
C TIME IF THE PROGRAM CONVERGES SLOWLY.
C QUIT THEREFORE SPECIFIES THE NUMBER OF ITERATIONS
C IF SPECIFIED ZLKO, IT HAS NO AFFECT ON THE PROGRAM

```

INPUT

```

C 1 CONTINUE
0023 ITER=1
0024 NSTT=0
0025
0026 ACC=1.0D-06
0027 CHECK=1.0D-20
0028 DET=1.0D0
0029 RF=0.500
0030 READ( INPT, 600, END=520) LINEAR, STAT, ALPHA
0031 600 FORMAT(2I5,G1C,0)
0032 READ( INPT, 610)NDE,NBV,NTERMS,NMAX,NEQ
0033 610 FORMAT(5I5)
0034 READ( INPT, 620)(TBV(I),BV(I),IBV(I),IQBV(I),I=1,NBV)
0035 620 FORMAT(2G10.0,10X,2I5)
0036 READ( INPT, 630)TO
0037 630 FORMAT(10.0)
0038 READ( INPT, 640)(Y(I),ICEX(I),LLIM(I),ULIM(I),I=1,NDE)
0039 640 FORMAT(10.0,5X,15.5X,G10.0,5X,G10.0)
0040 READ( INPT, 650)PT6S,PTMIN,PTMAX
0041 650 FORMAT(3G10.0)

```

FORTRAN IV G LEVEL 21

MAIN

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0042 READ(IPT,660)IOUT,QUIT  
0043 FORMAT(15,15)

C CONCLUDES INPUT

C OUTPUT OF THE INITIAL INPUT

C 665 CONTINUE

WRITE(IPT,670)

FORMAT(1H,2(110(1H\*)/1.6X, 32H FOLLOWING IS THE OUTPUT OF INPUT)

WRITE(IPT,680)LINEAR,STAT,ALPHA

C 680 FORMAT(1HO,5X,7H LINEAR=15,30X,SHSTAT=15,10X,6HALPHA=.G15.8.,/)

B55STAT= ONE IMPLIES POST STATISTICAL STUDY TO BE EXECUTED,/,

A10X,31HLINEAR= ZERO IMPLIES NON-LINEAR,12X,

C10X,31HLINEAR= NON-ZERO IMPLIES LINEAR,11X,

D43HSIA= ZERC IMPLIES NO POST STATISTICAL STUDY)

WRITE(IPT,69C)ACC,CHECK,DET,REF

FORMAT(1HO,5X,9HACCURACY,23X,4HACC=.G12.5.,/

A6X,10HFOR GJWHL,21X,6HCHECK=.G12.5,5X,4HDET=.G12.5.,/

B6X,23HFUDGE FACTUR FOR DIFIND,BX,3HRF=G12.5)

WRITE(IPT,70C)NDE,NEQ,NMAX,NEQ

C 700 FORMAT(1HO,5X,25HNUMBER OF DIFFERENTIAL EQ. 6X,4HNDE=.3X,15.,/

16X,29HNUMBER OF BOUNDARY CONDITIONS,2X,4HNBV=.3X,15.,/

26X,29HNUMBER OF TERMS IN PWR SERIES,2X,7HNTERMS=.15./

26X,29HNU. EXACT BOUNDARY CONDITIONS,2X,6HNMAX=.1X,15.,/

46X,26HNG. OF NON-TRIVIAL DIFF EQ,5X,4HNEQ=.3X,15.)

WRITE(IPT,71C)(BV(J),IBV(J),ICBV(J),TBV(J),J=1,NBV)

C 710 FORMAT(1HO,5X,15HBCNDARY VALUES,5X,15HAPPLIED ON,IBV),6X,

16H 1.1BV,5X,1CHTIME OF BV,

225(1/5X,615.8,10X,15.10X,15.07X,615.8.)

WRITE(IPT,72C)TO

FORMAT(1H,2X,27HINITIAL TIME OF INTEGRATION,6X,3HT0=.G15.8.,/)

C 720 FORMAT(1H,2X,27HINITIAL GUESSES OF Y,20X,4HICE,X,

20EX,1CHLOWER LIMIT,10X,11HUPPER LIMIT)

WRITE(IPT,73C)(J,J,YIJ,J,ICEX(J),LLIM(J),ULIM(J),J=1,NDE)

C 730 FORMAT(1H,10X,1HV,12,2X,3HYI(1,12,2H)=,G15.8,5X,15.,

210X,G15.8,0X,(15.8)

WRITE(IPT,74C)IPBS,PTMIN,PTMAX

C 740 IF CREAT(1HO,5X,19HPERTURBATION SCALER,10X,5HPTBS=.G15.8.,/)

A10X,21HABSOLUTE VALUE LIMITS,4X,6HPTMIN=.G12.5.,/

B35X,6HPTMAX=.G12.5.)

WRITE(IPT,75C)ICUT,QUIT

C 750 FORMAT(1HO,5X,5HICUT=.15.,1.6X,5HQUIT=.15.)

WRITE(IPT,76C)

C 760 FORMAT(1HO,5X,36HCONCLUDES FORMAL OUTPUT OF THE INPUT,

A2(1/110(1H\*))

C CONCLUDES THE OUTPUT OF THE INPUT

C THIS LOOP PROVIDES A SAFEGUARD ON LINEAR INDEPENDENCE OF CONSTRAINTS

C IF A NON-TIME DEPENDENT VARIABLE IS TO BE MET EXACTLY IN A

C BOUNDARY CONDITION. THIS CAUSES THE BOUNDARY CONDITION

C TO BECOME AN EXACT KNOWN INITIAL CONDITION AND THAT THE

C BOUNDARY CONDITION WOULD ALSO BE MET IN A LEAST SQUARE SINCE

C IC=0



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IF(DABS(PTB(I)).GT.PTMX) PTB(I)=DSIGN(PTMX,PTB(I))

GO TO 10

CONTINUE

PTB(I)=0.000

CONTINUE

10 CONTINUE

C NUNK IS THE NUMBER OF UNKNOWN VARIABLES

NUNK=NP-1

P=0

CONTINUE

C

LOOP 25 SETS IN THE REST OF THE PERTURBED VALUES OF YI INTO  
THE P MATRIX. ALSO, IT TAKES INTO ACCOUNT KNOWN INITIAL COND

C

DO 25 I=1,NUNK

CONTINUE

15 IP=IP+1

IF(ICEX(IP).LT.0)GO TO 15

DO 20 J=1,NDE

P(J,I+1)=YI(J)

CONTINUE

20 P(IP,I+1)=P(IP,I+1)+PTB(IP)

CONTINUE

25 CONTINUE

C

THIS LOOP SETS FIRST ROW OF S MATRIX =1 BECAUSE

SUMMATION OF A'S MUST BE 1.

C

NX=NP+1

DC 40 JA=1,NX

SI(JA)=1.0D60

CONTINUE

40 CONTINUE

C

CALCULATES THE SERIES AT CENTER OF EXPANSION

C

45 CALL CALCSR(ICUT)

C

CALCULATES THE SMALLEST STEP SIZE POSSIBLE OVER ENTIRE RANGE

C

DI=TBV(NBV)-TC

DT=DI

CONTINUE

50 DO 50 K=1,MP

CALL CTFINO(PCM,1,K),NEQ,NTERMS,RF,ACC,DI,DTI

IF(DT.LT.DT) DT=DTI

CONTINUE

C

DTS IS THE DESIRED STEP SIZE TO THE NEXT BOUNDARY CONDITION

C

DTE IS THE DESIRED STEP SIZE TO THE NEXT BOUNDARY CONDITION

C

DTS=TBV(NBVAT)-TC

DTE=TBV(NBVAT)-TC

55 IF DTE GREATER THAN DTS THEN DESIRED STEP CAN BE TAKEN

C

MAIN2320

MAIN2330

MAIN2340

MAIN2350

MAIN2360

MAIN2370

MAIN2380

MAIN2390

MAIN2400

MAIN2410

MAIN2420

MAIN2430

MAIN2440

MAIN2450

MAIN2460

MAIN2470

MAIN2480

MAIN2490

MAIN2500

MAIN2510

MAIN2520

MAIN2530

MAIN2540

MAIN2550

MAIN2560

MAIN2570

MAIN2580

MAIN2590

MAIN2600

MAIN2610

MAIN2620

MAIN2630

MAIN2640

MAIN2650

MAIN2660

MAIN2670

MAIN2680

MAIN2690

MAIN2700

MAIN2710

MAIN2720

MAIN2730

MAIN2740

MAIN2750

MAIN2760

MAIN2770

MAIN2780

MAIN2790

MAIN2800

MAIN2810

MAIN2820

MAIN2830

MAIN2840

MAIN2850

MAIN2860

MAIN2870

MAIN2880



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0279 510 CONTINUE  
0280 520 GO TO 1  
0281 520 CONTINUE  
0282 CALL EXIT  
0283 END

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MAIN

MAINS220  
MAINS230  
MAINS240  
MAINS250  
MAINS260

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\*OPTIONS IN EFFECT\* ID, EBCDIC, SOURCE, NOLIST, NODECK, LOAD, NOMAP  
\*OPTIONS IN EFFECT\* NAME = MAIN \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 283, PROGRAM SIZE = 16108  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

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FORTRAN IV G LEVEL	BLK DATA	DATE = 76097
0001	C BLOCK DATA	
0002	BLCK DATA ENABLES ALL DATA IN COMMON TO BE INITIALIZED	
0003	IMPLICIT REAL*8(A-H,O-Z)	MAIN5270
0004	REAL*8 Y(110),P(110,11),PC(20,10,11),TBV(25)	MAIN5280
0005	REAL*8 W(25,10),ZHAT(25,11),ZEE(25,1),PB(10),YIR(10)	MAIN529C
0006	REAL*8 ALS(10,11),DLS(25,1)	MAIN5300
0007	CCM*ON/PYPS/Y1,P,PL,TBV	MAIN5310
0008	COMMON/REG/ZET,ZHAT,W,PB,YIR,ALS,DLS,ZBAR	MAIN5320
0009	DATA Y1/10*0,UC0/	MAIN5330
0010	DATA P/110*0,UC0/	MAIN5340
0011	DATA PC/2200*0,000/	MAIN5350
0012	DATA TBV/25*0,EC0/	MAIN5360
0013	DATA ZEE/25*0,0000/	MAIN5370
0014	DATA ZHAT/25*0,0000/	MAIN5380
0015	DATA W/250*0,CT00/	MAIN5390
0016	DATA ALS/10*0,000/	MAIN5400
0017	DATA PB/10*0,0L0/	MAIN5410
0018	DATA ALS/1C*0,000/	MAIN5420
0019	DATA DLS/25*0,0D0/	MAIN5430
	END	MAIN5440
		MAIN5450
		MAIN5460

FORTRAN IV G LEVEL 21

BLK DATA DATE = 76097

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\*OPTIONS IN EFFECT\* ID,EBCDIC,SOURCE,NOLIST,NOECK,LLOAD,NOMAP  
\*OPTIONS IN EFFECT\* NAME = BLK DATA, LINECNT = 60  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

```

FORTRAN IV C LEVEL 21          DTFIND           DATE = 76097      15/49/10      PAGE 0001

0001      SUBROUTINE DTFIND(A,NEQ,NTERMS,RF,ACC,DI,DT)
0002          IMPLICIT REAL*8(A-H,O-Z)
0003          REAL*8 A(20,2C)

C-----DIFIND DETERMINES THE LARGEST STEP THAT CAN BE TAKEN
C-----IN INTEGRATING A POWER SERIES
C-----A IS THE POWER SERIES IN QUESTION
C-----NEQ IS THE NUMBER OF NON-TRIVIAL DIFFERENTIAL EQ.
C-----NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES
C-----RF IS A FUDGE FACTOR, REDUCING THE STEP BY FACTOR OF RF
C-----ACC IS AN ACCURACY CHECK
C-----DI IS THE DESIRED STEP TO TAKE
C-----DT IS THE LARGEST STEP ALLOWED FOR THE GIVEN ACCURACY
C-----PMAXM1=NTERMS-2
C-----N=NTERMS-1
C-----SMALL=1.0D-30
C-----VS=1.0D06
C-----DT=DABS(DI)
C-----DO 50 J=1,NEQ
C-----THIS IF STATEMENT IS NEEDED TO AVOID DIVISION BY ZERO
C-----THIS CAN ARISE WHEN DEALING WITH UNKNOWN CONSTANTS
C-----THE REASON BEING THE FIRST TERM IS A CONSTANT AND MAY BE ZERO,
C-----THE REMAINDER OF THE TERMS ARE ZERO IN THE POWER SERIES
C-----IF(A(N,J)=EQ.0.000) GO TO 50
C-----V=DABS(A(1,J))/A(N,J)
C-----IF(V.LT.SMALL) V=SMALL
C-----IF(V>.V) VS=.V
C-----CONTINUE
50      DT=DEXP(DLOG(ACC*VS)/PMAXM1)*RF
          IF(DT.GT.DTT) DT=DTT
          DT=DT*DI/DABS(DI)
          RETURN
          END

0011
0012
0013
0014
0015
0016
0017
0018
0019

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*OPTIONS IN EFFECT* IO,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP  
*OPTIONS IN EFFECT* NAME = CTFIND * LINECNT = 60  
*STATISTICS* SOURCE STATEMENTS = 19,PROGRAM SIZE = 890  
*STATISTICS* NO DIAGNOSTICS GENERATED
```

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PAGE 0001
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      ORTRAN IV G LEVEL 21          DATE = 76097

0001      SUBROUTINE DEVAL(A,SUM,NEQ,NTERMS,ACC,DT)
0002      IMPLICIT REAL*8(A-H,O-Z)
0003      REAL*8 A(120,20),SUM(20)
0004      COMMON/LG/INHT,IPRT
0005
0006      C-----DEVAL-----C
0007      C DEVAL EVALUATES THE DERIVATIVE OF A POWER SERIES
0008      C A IS THE VECTOR OF TERMS OF WHICH THE DERIVATIVE IS DESIRED.
0009      C SUM IS THE VALUE OF THE DERIVATIVE
0010      C NEQ IS THE NUMBER OF NON-TRIVIAL DIFFERENTIAL EQ.
0011      C NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES
0012      C ACC IS AN ACCURACY CHECK
0013      C DT IS THE TIME INCREMENT FOR INTEGRATION FROM CENTER OF EXPANSION
0014      C
0005      DO 10 J=1,NEQ
0006      TPOW=1.0D0
0007      PSA=A(2,J)
0008      ICHK=0
0009      DO 5 I=3,NTERMS
0010      FI=UFLOAT(I,I-1)
0011      TPOW=TPOW*DT
0012      TT=A(I,J)*TPOW*FI
0013      PSA=PSA+TT
0014
0005      THIS IF STATEMENT IS NEEDED TO AVOID DIVISION BY ZERO
0006      WHERE THERE MAY BE ONLY ONE NON-ZERO TERM IN THE POWER SERIES
0007      THIS CAN ARISE WHEN DEALING WITH UNKNOWN CONSTANTS
0008
0009      IF(PSA.EQ.0.0D0) PSA=1.0D-78
0010
0011      IF(DABS(TT/PSA).LT.ACCT) ICHK=ICHK+1
0012      IF(ICHK.EQ.2) GO TO 10
0013      5 CONTINUE
0014      WRITE(IPRT,900) NEQ,J,ICHK,TT
0015      900 FORMAT(1X,10HNEQ,J,ICHK,3I4,3X,4HTT =,G15.8,/)
0016      10 SUM(JJ)=PSA
0017      RETURN
0018      DEVAL30
0019      DEVAL320
0020      DEVAL330
0021      DEVAL340
0022      DEVAL350
0023      DEVAL360

```

FORTRAN IV G LEVEL 21

DEVAL

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\*OPTIONS IN EFFECT\* 10,EBCDIC,SOURCE,NOLIST,NOECK,LOAD,NOMAP  
\*OPTIONS IN EFFECT\* NAME = DEVAL \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 22,PROGRAM SIZE = 864  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

```

FORTRAN IV G LEVEL 21          EVAL          DATE = 76097      15/49/10      PAGE 0001

0001          SUBROUTINE EVAL(A,SUM,NEQ,NTERMS,ACC,DT)          EVAL0000
0002          IMPLICIT REAL*6(A-H,O-Z)          EVAL0010
0003          REAL*8 A(20,20),SUM(20)          EVAL0020
0004          COMMON/LGG/INPT,IPRT          EVAL0030
0005          C-----EVAL EVALUATES A POWER SERIES          EVAL0040
0006          C-----A IS THE POWER SERIES TO BE INTEGRATED          EVAL0050
0007          C-----SUM IS THE INTEGRATED VALUE OF THE POWER SERIES          EVAL0060
0008          C-----NEQ IS THE NUMBER OF NON-TRIVIAL DIFFERENTIAL EQ.          EVAL0070
0009          C-----NTERMS IS THE NUMBER OF TERMS IN THE POWER SERIES          EVAL0080
0010          C-----ACC IS AN ACCURACY CHECK          EVAL0090
0011          C-----DT IS THE TIME INCREMENT FOR INTEGRATION FROM CENTER OF EXPANSION          EVAL0100
0012          C-----          EVAL0110
0013          CC 10 J=1,NEQ          EVAL0120
0014          TPCW=1.D00          EVAL0130
0015          PSA=A(1,J)          EVAL0140
0016          ICHK=0          EVAL0150
0017          UC 5 I=2,NTERMS          EVAL0160
0018          TPCW=TPOW*DT          EVAL0170
0019          TI=A(I,J)*TPOW          EVAL0180
0020          PSA=PSA+TT          EVAL0190
0021          C-----THIS IF STATEMENT IS NEEDED TO AVOID DIVISION BY ZERO          EVAL0200
0022          C-----THIS CAN ARISE WHEN DEALING WITH UNKNOWN CONSTANTS          EVAL0210
0023          C-----WHERE THERE MAY BE ONLY ONE NON-ZERO TERM IN THE POWER SERIES          EVAL0220
0024          C-----          EVAL0230
0025          IF(PSA.EQ.0.0D-78) PSA=1.0D-78          EVAL0240
0026          C-----IF(DABS(TT/PSA).LT.ACCT) ICHK=ICHK+1          EVAL0250
0027          IF(ICHK.EQ.2) GO TO 10          EVAL0260
0028          5 CONTINUE          EVAL0270
0029          WRITE(IPRT,900) NEQ,J,ICHK,TT          EVAL0280
0030          900 FORMAT(1X,10HNEQ,J,ICHK,3I4,3X,4HTT =,6I5.8,/)
0031          10 SUM(J)=PSA          EVAL0290
0032          RETURN          EVAL0300
0033          END          EVAL0310
0034          EVAL0320
0035          EVAL0330
0036          EVAL0340
0037          EVAL0350

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EVAL

FORTRAN IV G LEVEL 2:

```
*OPTIONS IN EFFECT* 1D,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
*OPTIONS IN EFFECT* NAME = EVAL   * LINECNT = 60
*OPTIONS IN EFFECT* SOURCE STATEMENTS = 21,PROGRAM SIZE = 804
*STATISTICS* SOURCE STATEMENTS =
*STATISTICS* NO DIAGNOSTICS GENERATED
```

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GJRWLS

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*OPTIONS IN EFFECT* ID,ESCOIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
*OPTIONS IN EFFECT* NAME = GJRWLS * LINECNT = 60
*STATISTICS* SOURCE STATEMENTS = 92. PROGRAM SIZE = 3600
*STATISTICS* NO DIAGNOSTICS GENERATED
```

```

FORTRAN IV G LEVEL 21          LSTSQS           DATE = 76097      15/4/9/10      PAGE 0001

0001          SUBROUTINE LSTSQS(A,B,NRA,NRB,K,J,LSTOP,NROW,N,NROWA,IGRAD)    LSTSQ000
0002          IMPLICIT REAL*8(A-H,O-Z)                                         LSTSQ010
0003          REAL *8 A(20,20),B(20,20)                                         LSTSQ020
0004          C          REAL   A(NRA,1), B(NRB,1), HBIG( 270)                  LSTSQ030
0005          C          INTEGER JZC(20)                                         LSTSQ040
0006          C          INTEGER J(1)                                         LSTSQ050
0007          C----- THIS ROUTINE WHEN THE SAVE MATRIX IS OVERDETERMINED
0008          C----- FCRRS THE SQUARE PRODUCT OF THE SAVE MATRIX AND ITS
0009          C----- TRANSPOSE
0010          C----- KPI=K+1                                         LSTSQ060
0011          NPI=N+1                                         LSTSQ070
0012          DO 100 L=1,N                                         LSTSQ080
0013          JZC(L)=0                                         LSTSQ090
0014          DO 140 L=KPI,N                                         LSTSQ100
0015          KPI=K+1                                         LSTSQ110
0016          NPI=N+1                                         LSTSQ120
0017          DO 100 L=1,N                                         LSTSQ130
0018          JZC(L)=1                                         LSTSQ140
0019          DO 130 M=KPI,NPI                                         LSTSQ150
0020          JCA=J(M)                                         LSTSQ160
0021          IF(I RAT .GT. JCA) GO TO 130                         LSTSQ170
0022          JZC(I RAT )=1                                         LSTSQ180
0023          DO 130 M=KPI,NPI                                         LSTSQ190
0024          JCA=J(M)                                         LSTSQ200
0025          IF(I RAT .GT. JCA) GO TO 130                         LSTSQ210
0026          TEMP=0.0D0                                         LSTSQ220
0027          DO 120 KR=KPI,NROWA                                B(I RA,IRB) = TEMP
0028          JCA=J(KR)                                         LSTSQ230
0029          CONTINUE                                         LSTSQ240
0030          DO 160 L = KPI, N                                         IRB = 0
0031          JCB = JCB + 1                                         LSTSQ250
0032          IRB = IRB + 1                                         LSTSQ260
0033          JCB = 0                                         LSTSQ270
0034          DO 150 M=KPI,NPI                                         LSTSQ280
0035          JCA=J(M)                                         LSTSQ290
0036          IF(I RAT .LT. JCA .AND. JCA.LE.N) B(IRB,IRA) = TEMP
0037          DO 130 CONTINUE                                         LSTSQ300
0038          CONTINUE                                         LSTSQ310
0039          LSTOP=N                                         LSTSQ320
0040          NROW=N                                         LSTSQ330
0041          RETURN                                         LSTSQ340
0042          END                                         LSTSQ350
          JCB = JCB + 1                                         LSTSQ360
          A(L,JCA) = B(IRB,JCB)                               LSTSQ370
          LSTSQ410                                         LSTSQ420
          LSTSQ440                                         LSTSQ450
          LSTSQ460                                         LSTSQ470

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LSTSQS

FORTRAN IV G LEVEL 21

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*OPTIONS IN EFFECT* 10,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
*OPTIONS IN EFFECT* NAME = LSTSQS * LINECNT = 60
*STATISTICS* SOURCE STATEMENTS = 42,PROGRAM SIZE = 1506
*STATISTICS* NO DIAGNOSTICS GENERATED
```



FORTRAN IV G LEVEL 21

\*OPTIONS IN EFFECT\* ID, EBCDIC, SOURCE, NOLIST, NODECK, LOAD, NOMAP  
\*OPTIONS IN EFFECT\* NAME = CALCSR \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 18, PROGRAM SIZE = 672  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

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CRYTRAN IV G LEVEL 21          RECURL          DATE = 76097      15/49/10      PAGE 0001

0001      SUBROUTINE RECURL(Y,YC,IND)
0002      IMPLICIT REAL*8(A-H,O-Z)
0003      REAL*8 Y(10),P(10,11),PC(20,10,11),TBV(25)
0004      REAL*8 SN(20),CS(20),TT(20)
0005      REAL*8 Y(10),YC(20,10)
0006      REAL*8 TEMP2(2C)
0007      COMMON/PYPS/YI,P,PC,TBV
0008

C-----RECURL GOES THROUGH THE RECURSIVE RELATIONSHIPS FOR THE
C-----POWER SERIES AND SENDS IT BACK TO CALCSR
C-----Y IS AN INPUT MATRIX
C-----YC IS THE RESULTING MATRIX
C-----IND INDICATES FOR WHICH PARTICULAR SOLUTION
C-----FOR MASS-SPRING-DAMPER SYSTEM
C-----NTIMES=INTERMS-1
C-----IF(IIND.GT.1) GO TO 50
C-----DU 10 I=1,20
C-----TT(I)=0.0DCG
C-----10  CONTINUE
C-----    TT(1)=TC
C-----    TT(2)=1.0DU
C-----    CALL TRIGFT(TT,SN,CS,20,0,1)
C-----50  DO 60 I=1,ND_E
C-----     YC(I,1)=Y(I,1)
C-----60  CONTINUE
C-----CU 100 LOGP CHANGES FOR GIVEN PROGRAM
C-----THE THEREFORE MUST BE REPROGRADED
C-----DC 100 I=1,NTIMES
C-----F1=OFLQAT(I)
C-----YC(I+1,1)=YC(I,2)/F1
C-----IF((IND.GT.1).AND.(LINEAR.EQ.0)) CO TO 70
C-----YC(I+1,2)=(SN(I,-Y(1,4)*YC(I,1)-Y(3)*YC(I,2))/F1
C-----TEMP2(I)=SN(I)+YC(I,1)*Y(4)+YC(I,2)*Y(3)
C-----GO TO 100
C-----CONTINUE
C-----70  TEMP1=0.0DCG-P(4,1)*YC(I,1)-P(3,1)*YC(I,2)-PC(I,2,1)*Y(3)
C-----A-PC(I,1,1)*Y(4)
C-----YC(I+1,2)=(TEMP1+TEMP2(I))/F1
C-----100  CONTINUE
C-----RETURN
C-----E10
C-----RECLR430
C-----RECLR440
C-----RECLR450
0009
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C013
CC14
C015
C016
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C018
C019
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C030
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FORTAN IV G LEVEL 21

RECURL

15/49/10

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```
*OPTIONS IN EFFECT* ID,EBCDIC,SOURCE,NOLIST,NOECK,LOAD,NOHAP  
*OPTIONS IN EFFECT* NAME = RECURL * LINECNT = 60  
*STATISTICS* SOURCE STATEMENTS = 32,PROGRAM SIZE = 15/2  
*STATISTICS* NO DIAGNOSTICS GENERATED
```

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FORTRAN IV G LEVEL 21          TRIGF          DATE = 76097      15/49/10      PAGE 0001

0001      SUBROUTINE TRIGF(TH,SN,CS,INDX,IFLAG,ISTRT)          TRIGF000
0002          IMPLICIT REAL*8(A-H,O-Z)          TRIGF010
0003          REAL*8 TH(20),SN(20),CS(20)          TRIGF020
C--  

C   TH ARE VALUES OF THE COEFFICIENTS OF THE POWER SERIES          TRIGF030
C   FOR EITHER THETA OR THETA-DOT          TRIGF040
C   SN IS THE VALUE OF THE FIRST COEF IN SINE POWER SERIES SIN(THETA(0))TRIGF050
C   CS IS THE VALUE OF THE FIRST COEF IN COSINE POWER SERIES C/S(THETA(0))TRIGF060
C   INDX IS THE INDEX NUMBER OF THE POWER SERIES AND IS I+1          TRIGF070
C   IFLAG INDICATES WHETHER INPUT IS THETA OR THETA DOT          TRIGF080
C   IFLAG=C IMPLIES THETA          TRIGF090
C   IFLAG=1 IMPLIES THETA DOT          TRIGF100
C   ISTRT IS THE POINT IN THE SERIES AT WHICH YOU DESIRE TO START          TRIGF110
C   MINIMUM VALUE FOR ISTRT IS 1          TRIGF120
C--  

C   IF (IFLAG.EQ.1) GO TO 20          TRIGF130
C   IF (ISTRT.GT.1) GO TO 5          TRIGF140
C   CS(1)=DCOS(TH(1))
C   SN(1)=DSIN(TH(1))
C   IF(INCX.LE.1)RETURN          TRIGF150
C   JSTRT=2
C   IF(ISTRT.GT.JSTRT) JSTRT=ISTRT          TRIGF160
C--  

C   THETA INPUT CALCULATIONS          TRIGF170
C   DO 15 J=JSTRT,INDX          TRIGF180
C     SN(J)=0.000
C     CS(J)=0.000
C     I=J-1
C     DO 10 KJ=1,1          TRIGF190
C       JSS=J-KJ
C       LS(J)=C(J)+DFLOAT(KJ)*SN(JSS)*TH(KJ+1)
C       SN(J)=SN(J)+DFLOAT(KJ)*CS(JSS)*TH(KJ+1)
C     10   CS(J)=-CS(J)/DFLOAT(J-1)
C       SN(J)=SN(J)/DFLOAT(J-1)
C     15   GO TO 35          TRIGF200
C--  

C   THETA DOT INPUT CALCULATIONS          TRIGF210
C   20  CONTINUE          TRIGF220
C     DO 30 J=ISTRT,INDX          TRIGF230
C       SN(J)=0.000
C       CS(J)=0.000
C       I=J-1
C       DO 25 KJ=1,1          TRIGF240
C         JSS=J-KJ
C         CS(J)=CS(J)+SN(JSS)*TH(KJ)
C         SN(J)=SN(J)+CS(JSS)*TH(KJ)
C       25   CS(J)=-CS(J)/DFLOAT(J-1)
C         SN(J)=SN(J)/DFLOAT(J-1)
C     30   CONTINUE          TRIGF250
C--  

C   35  CONTINUE          TRIGF260
C   RETURN          TRIGF270
C--  

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DATE = 76097

TRIGF

FORTRAN IV G LEVEL 21

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*OPTIONS IN EFFECT*  IO=EBCDIC SOURCE=NOLIST NODECK LOAD NOMAP
*OPTIONS IN EFFECT*  NAME = TRIGF   LINECNT = 60
*STATISTICS*  SOURCE STATEMENTS = 35 PROGRAM SIZE = 1286
*STATISTICS*  NO DIAGNOSTICS GENERATED
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DATE = 76097

PSTAT

FORTRAN IV G LEVEL 21

```

0001      SUBROUTINE PSTAT(NRZ,NRW,NCW,ALPHA,IOUT)
0002      IMPLICIT REAL*8(A-H,C-Z)
0003      REAL*4 SNCH,SICF,SALPHA,SPROC,SFVAL,STVAL,SFCAL
0004      REAL*8 W(25,10),ZHAT(25,1),PB(10),YIR(10),
0005      REAL*8 ALS(10,1),ULS(25,1),BCUL(25),R3(1,10),RSIDL(25)
0006      REAL*8 WK(1,10),WK1(10,1),VARD(1,1),SEBC(25)
0007      REAL*8 LIMY(10),WURK(10),R2I(10,10),VARY(10)
0008      REAL*8 WT(10,25),REG(1,1),TOT(1,1),R2(10,10),VARB(10,10)
0009      REAL*8 R1(1,25),REG2(1,1),TOT2(1,1)
0010      REAL*8 MSRES,MSREC,MS2
0011      COMMON/PARM/TC,TC,NCDE,NP,NBV,NTERMS,LINEAR
0012      COMMON/REG/ZELL,ZHAT,W,PB,YIR,ALS,DL$,ZBAR
0013      COMMON/LCG/INPI,IPRT
0014      DATA WI/250*C.CDO/
0015      DATA WORK/10**C.000/
0016      DATA VARB/100**0.000/
0017      DATA VARY1/1C*C.0E0/
0018      DATA SEBC/25**C.000/
0019      DATA LIMY/10**0.QDQ/
0020      DATA WK/10**0.CDO/
0021      DATA WKT/10**0.000/
0022      DATA RSDL/25**0.QDQ/
0023      DATA SRES/0.C00/
0024      DATA R1/25**0.CDO/
0025      DATA R2/100**0.000/
0026      DATA R3/100**0.QDQ/
0027      DATA R3/10**0.CDO/
0028      IF(IOUT.NE.-1) GO TO 20
0029      WRITE(IPRT,600)NR,NCW,ALPHA
0030      600  FORMAT(1H1,5X,16HFROM PSTAT-DEBUG,'10X,
0031          A4HNRZ=,15,2X,4HJKRZ=,15,2X,4HNCR=,15,2X,6HALPHA=,G15.8,/)
0032          UC 10 I=1,25
0033          WRITE(IPRT,610)(W(I,J),J=1,10)
0034          10  CONTINUE
0035          610  WRITE(IPRT,620)(ZEET(I,1),I=1,25)
0036          620  FORMAT(1H0,3HZEE,2X,G15.8)
0037          WRITE(IPRT,630)(ZHAT(I,1),I=1,25)
0038          630  FURAT(1H0,4*ZHA,1X,G15.8)
0039          WRITE(IPRT,640)(PB(I,1),I=1,10)
0040          640  FORMAT(1H0,2HPB,3X,10(G12.5),/)
0041          WRITE(IPRT,650)(YIR(I),I=1,10)
0042          650  FORMAT(1H0,3HYIR,2X,10(G12.5))
0043          WRITE(IPRT,660)(ALS(I,1),I=1,10)
0044          660  FORMAT(1H0,3HALS,2X,10(G12.5))

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THE VARIANCE TERMS WILL BE ON THE DIAGONAL OF THE MATRIX THAT IS, VARS



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0154      WRITE(IPRT,840) TVAL,ALPHA
0155      FORMAT(1H0,4X,36HSPECIFICS OF THE BOUNDARY CONDITIONS,
          A4X,10H(TALPHA)= ,G15.8./,10X,
          B15HOBSEVED VALUES,3X,15HESTIMATED VALUE,5X,8HRESIDUAL,7X,
          C14HESTIMATED S.E.,6X,11HLOWER LIMIT,07X,11HUPPER LIMIT)
0156      WRITE(IPRT,850)(ZEE(I,1),ZHAT(I,1),RSDUL(I),SEBC(I),
          1ECLL(I)*BCUL(I),I=1,NRL)
0157      EFORMAT(1H,9X,G15.8,3X,G15.8,3X,G15.8,3X,G15.8,3X,G15.8)
0158      WRITE(IPRT,860) ZBAR,SMRES
0159      FORMAT(1H,9X,21HMEAN OF OBSERVATIONS=,G15.8,/,10X,
          A21HSUM OF THE RESIDUALS=,G15.8)
0160      WRITE(IPRT,870)TVAL,ALPHA
0161      FORMAT(1H0,5X,29HSPECIFICS OF THE YI SOLUTIONS,
          A4X,10H(TALPHA)= ,G15.8./,10X,
          B15HESTIMATED VALUE,7X,12HEST VARIANCE,13X,19HCONFIDENCE INTERVAL)
0162      WRITE(IPRT,880)(YIR(I),VARY(I),LIMY(I),LIMU(I),I=1,NCH)
0163      FORMAT(1H,10X,G15.8,5X,G15.8,6H(+-) ,G15.8)
0164      WRITE(IPRT,890)
0165      FORMAT(1H0,5X,48HCOVARIANCE MATRIX OF THE SUPERPOSITION CONSTANTS)PSTAT2500
0166      LJ 140 I=1,NCH
0167      WRITE(IPRT,900)(VARY(I,J),J=1,NCH)
0168      140  CCNTINUE
0169      900  FCNTRAT(1H,2X,10(G12.5,1X))
0170      910  WRITE(IPRT,910)
0171      C----- FORMAT(1H0,4X,22HCNLUCES STAT PACKAGE,/,2(125(1H*)/))
0172      RETURN
0173      END

```

FORTRAN IV G LEVEL 21

PSTAT

DATE = 76097

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\*OPTIONS IN EFFECT\* ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP  
\*OPTIONS IN EFFECT\* NAME = PSTAT \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 173,PROGRAM SIZE = 12044  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

```

0001      SUBROUTINE DMATA(A,R,N,M,MS)
0002          IMPLICIT REAL*8(A-H,J-Z)
0003          REAL*8 A(1),R(1)
C-----C
C-----C DMATA PREMULTIPLIES A MATRIX BY ITS TRANPOSE
C-----C TO FORM A RESULTANT MATRIX
C-----C
C-----C A IS THE INPUT MATRIX
C-----C R IS THE OUTPUT MATRIX
C-----C N IS THE NUMBER OF ROWS IN A
C-----C M IS THE NUMBER OF COLUMNS IN A. ALSO THE NUMBER
C-----C OF ROWS AND COLUMNS OF R
C-----C MS IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF MATRIX A
C-----C 0-GENERAL 1-SYMMETRICAL 2-DIAGONAL
C-----C
C-----C
0004      DU 60 K=1,M
0005      KX=(K*K-K)/2
0006      DO 60 J=1,M
0007      IF (J-K) 10,10,60
0008      IR=J+KX
0009      R(IR)=0.0D0
0010      DU 60 I=1,N
0011      IF (MS) 20,40,20
0012      CALL LOC(I,J,IA,N,M,MS)
0013      CALL LOC(I,K,IB,N,M,MS)
0014      IF (IA) 30,60,30
0015      30 IF (IB) 50,60,50
0016      40 IA=N*(J-1)+1
0017      IB=N*(K-1)+1
0018      50 R(IR)=R(IR)+A(IA)*A(IB)
0019      60 CONTINUE
0020      RETURN
0021

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DATE = 76097 DMATA

FORTRAN IV G LEVEL 21

```
*OPTIONS IN EFFECT*  ID=EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
*OPTIONS IN EFFECT*  NAME = DMATA    * LINECNT = 60
*STATISTICS*   SOURCE STATEMENTS = 21,PROGRAM SIZE = 840
*STATISTICS*   NO DIAGNOSTICS GENERATED
```

FCFCRTRAN IV G LEVEL 21 DATE = 76097 15/49/10 PAGE 0001  
 SUBROUTINE DMCOPY(A,N,M,MS)  
 IMPLICIT REAL\*3(A-H,O-Z)  
 REAL#8 A(1),R(1)

---

C DMCOPY COPIES AN ENTIRE MATRIX (USED BY DMTRA)  
 C  
 C A IS THE INPUT MATRIX  
 C R IS THE OUTPUT MATRIX  
 C N IS THE NUMBER OF ROWS IN A AND R  
 C M IS THE NUMBER OF COLUMNS IN A AND R  
 C MS IS A ONE LIGHT NUMBER FOR THE STORAGE MODE OF A (AND R)  
 C O-GENERAL 1-SYMETRICAL 2-DIAGONAL

---

C COMPUTE VECTOR LENGTH, IT  
 C CALL LOC(N,M,IT,N,M,MS)

---

C COPY MATRIX  
 C  
 1 DO1 I=1,IT  
 1 R(I)=A(I)  
 1 RETURN  
 END

0001 DMCOPY000  
 0002 DMCOPY010  
 0003 DMCOPY020  
 0004 DMCOPY030  
 0005 DMCOPY040  
 0006 DMCOPY050  
 0007 DMCOPY060  
 0008 DMCOPY070  
 0009 DMCOPY080  
 0010 DMCOPY090  
 0011 DMCOPY100  
 0012 DMCOPY110  
 0013 DMCOPY120  
 0014 DMCOPY130  
 0015 DMCOPY140  
 0016 DMCOPY150  
 0017 DMCOPY160  
 0018 DMCOPY170  
 0019 DMCOPY180  
 0020 DMCOPY190

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CMCPY

FORTRAN IV G LEVEL 21

\*OPTIONS \*N EFFECT\* ID.EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOHAP  
\*OPTIONS IN EFFECT\* NAME = DMCPY \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 8,PROGRAM SIZE = 478  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

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FORTRAN IV G LEVEL	DATE	DMPRD
0001	76097	SUBROUTINE DMPRD(A,B,R,N,M,MSA,MSB,L)
0002		IMPLICIT REAL*8(A-H,U-Z)
0003		REAL*S A(1),B(1),R(1)
C-----		
C		DMPRD IMPLIES TO MATRICES TO FORM A RESULTANT MATRIX
C		IS THE FIRST INPUT MATRIX
C		B IS THE SECOND INPUT MATRIX
C		R IS THE OUTPUT MATRIX
C		N IS THE NUMBER OF ROWS IN A AND R
C		M IS THE NUMBER OF COLUMNS IN A AND ROWS IN B
C		MSA IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF A
C		MSB IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF B
C		O-GENERAL 1-SYMETRICAL 2-DIAGONAL
C		I IS THE NUMBER OF COLUMNS IN B AND R
C		SPECIAL CASE FOR DIAGONAL BY DIAGONAL
C		MS=S*CA+10+MSB
C		IF(MS=22) 30,10,30
10	DU 20	I=1,N
20		R(I)=A(I)*B(I)
		RETURN
C		ALL OTHER CASES
30	IR=1	UC 90 K=1,L
		DC 90 J=1,N
		R(J,R)=0.0D0
		DC 80 I=1,M
0014		IR(RS) 40,60,40
0015		CALL LOC(J,I,IA,N,M,MSA)
0016		CALL LOC(I,K,IB,M,L,MSB)
0017		IF((IA) 50,80,50
0018		IF((IB) 70,80,70
0019		IA-N*(I-1)+J
0020		IE=X*(K-1)+I
0021		R(IR)=R(IR)+A(IA)*B(IB)
0022		CC,TINUE
0023		IR=IR+1
		RETURN
END		Q925

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DMPRD

RTRAN IV G LEVEL 21

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OPTIONS IN EFFECT* ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NOMAP
OPTIONS IN EFFECT* NAME = DMPRD * LINECNT = 60
STATISTICS* SOURCE STATEMENTS = 25,PROGRAM SIZE =
STATISTICS* NO DIAGNOSTICS GENERATED
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DATE = 76097      15/49/10      PAGE 0001  
 LPIKA

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001      SUBROUTINE DMTRA(A,R,N,M,MS)
002      IMPLICIT REAL*8(A-H,O-Z)
003      REAL*8 A(1),R(1)
C-----DMTRA DETERMINES THE TRANSPOSE OF A MATRIX
C-----A IS THE MATRIX TO BE TRANSPOSED
C-----R IS THE TRANSPOSED MATRIX
C-----N IS THE NUMBER OF ROWS OF A AND COLUMNS OF R
C-----M IS THE NUMBER OF COLUMNS OF A AND ROWS OF R
C-----MS IS ONE DIGIT NUMBER FOR STORAGE MODE OF MATRIX A(AND R)
C-----0-GENERAL 1-SYMMETRICAL 2-DIAGONAL
C-----IF MS IS 1 OR 2, COPY A
C-----IF(MS) 10,20,10
C-----10 CALL DMCPY(A,R,N,N,MS)
C-----RETURN
C-----TRANSPOSE GENERAL MATRIX
C-----20 IR=0
C-----60 30 I=1,N
C-----IJ=I-N
C-----DU 30 J=1,M
C-----IJ=IJ+N
C-----IR=IR+1
C-----30 R(IR)=A(IJ)
C-----RETURN
C-----END
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DATE = 76097 DMTRA

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OPTIONS IN EFFECT\* ID,EBCDIC,SOURCE,NOLIST,NODECK,LOAD,NCMAP  
OPTIONS IN EFFECT\* NAME = DMTRA \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 15,PROGRAM SIZE = 618  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

```

0001      SUBROUTINE DSMPY1(A,C,R,N,M,MS,IT)
0002      IMPLICIT REAL*8(A-H,O-Z)
0003      REAL*8   A(1),R(1)

C-----DSMPY MULTIPLIES EACH ELEMENT OF A MATRIX BY A SCALER TO
C-----FORM A RESULTANT MATRIX

C-----A IS THE INPUT MATRIX
C-----C IS THE SCALER
C-----R IS THE OUTPUT MATRIX
C-----N IS THE NUMBER OF ROWS IN MATRIX A AND R
C-----M IS THE NUMBER OF COLUMNS IN A AND R
C-----MS IS A ONE DIGIT NUMBER FOR STORAGE MODE OF A (AND R)
C-----O-GENERAL 1-SYMETRICAL 2-DIAGONAL
C-----IT IS THE TOTAL LENGTH OF VECTOR A AND R

C-----MULTIPLY BY SCALAR
      DO 1 I=1,IT
      1 R(I)=A(I)*C
      RETURN
      END

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FORTRAN IV C LEVEL 21

DATE = 76097

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DSMPY

\*OPTIONS IN EFFECT\* ID,EBCDIC,SOURCE,NOLIST,NOECK,LREAD,NOMAP  
\*OPTIONS IN EFFECT\* NAME = DSMPY , LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 7,PROGRAM SIZE = 492  
\*STATISTICS\* NO DIAGNOSTICS GENERATED

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DATE = 76097 15/49/10

LBRKU

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0001      SUBROUTINE DTPRD(A,B,R,N,M,MSA,MSB,L)
0002      IMPLICIT REAL*8(A-H,O-Z)
0003      REAL*8 A(1),B(1),R(1)

C-----DTPRD TRANSPOSES A MATRIX AND POSTMULTIPLIES BY
C-----ANOTHER TO FORM A RESULTANT MATRIX

C-----A IS THE FIRST INPUT MATRIX TO BE TRANSPOSED
C-----B IS THE SECND INPUT MATRIX
C-----R IS THE OUTPUT MATRIX
C-----N IS THE NUMBER OF ROWS IN A AND B
C-----M IS THE NUMBER OF COLUMNS IN A AND ROWS IN R
C-----MSA IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF MATRIX A
C-----MSB IS A ONE DIGIT NUMBER FOR THE STORAGE MODE OF MATRIX B
C-----O-GENERAL 1-SYMETRICAL 2-DIAGONAL
C-----L IS THE NUMBER OF COLUMNS IN B AND R

C-----SPECIAL CASE FOR DIAGONAL BY DIAGONAL
MS=MSA*10+MSB
IF(MS-22) 30,10,30
LU 20 I=1,N
R(I)=A(I)*B(I)
RETURN

C-----MULTIPLY TRANSPSE OF A BY B

30   IR=1
      CG 99 K=1,L
      LU 90 J=1,M
      R(IR)=0.000
      DO 80 I=1,N
      IF(MS) 40,60,40
      CALL LOC(I,J,IA,N,M,MSA)
      CALL LOC(I,K,IB,N,L,MSB)
      IF(IA) 50,80,50
      IF(IB) 70,80,70
      IA=N*(J-1)+I
      IB=N*(K-1)+I
      R(IR)=R(IR)+A(IA)*B(IB)
      CONTINUE
      IR=IR+1
      RETURN
      END

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      CC 99 K=1,L
      LU 90 J=1,M
      R(IR)=0.000
      DO 80 I=1,N
      IF(MS) 40,60,40
      CALL LOC(I,J,IA,N,M,MSA)
      CALL LOC(I,K,IB,N,L,MSB)
      IF(IA) 50,80,50
      IF(IB) 70,80,70
      IA=N*(J-1)+I
      IB=N*(K-1)+I
      R(IR)=R(IR)+A(IA)*B(IB)
      CONTINUE
      IR=IR+1
      RETURN
      END

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DATE = 76097

UTPRO

\*OPTIONS IN EFFECT\* ID,EBCDIC,SOURCE,NOLIST,NOECK,LOAD,NOMAP  
\*OPTIONS IN EFFECT\* NAME = DIPRO \* LINECNT = 60  
\*STATISTICS\* SOURCE STATEMENTS = 25,PROGRAM SIZE = 1010  
\*STATISTICS\* NO DIAGNOSTICS GENERATED  
\*STATISTICS\* NO DIAGNOSTICS THIS STEP

SECTION USED - PRINT, MAP, NOLET, CALL, RES, NOTERM, SIZE=159744, NAME=\*\*\*GD

NAME	TYPE	ACDR	NAME	TYPE	ADDR	NAME	TYPE	ADDR	NAME	TYPE	ADDR	
MAIN	SD	4E1010	PYPS	SD	4E4FO0	REG	SD	4E9848	DTFIND	SD	4EA368	
EVAL	SC	4EEA48	GJRWLS	SD	4EAD70	LSTSQS	SD	4EPB80	CALCSR	SD	4EC168	
TRIGF	SD	4ECA28	PSTAT	SD	4ECF30	DMATA	SD	4EFE40	DMPRO	SD	4EC408	
DMTRA	SD	4F0760	DSMPY	SD	4F09D0	DTPRD	SD	4FOBC0	LOC	**	SD	4F0368
IBCMRA	*	LR 4FUFR8	FDIQCS	*	LR 4F1074	INTSWITCH*	LR	4F1EFFE	IHCODRKH2*	SD	4F5934	
IHCFFEXIV*	SD	4F25E0	EXIT	*	LR 4F2580	IHCLEXP*	SD	4F25A0	OEXP	*	LR	4F25AU
DLGCG10	*	LR 4F2828	DLGCG	*	LR 4F2840	IHCLSCN*	SD	4F2A28	DCOS	*	LR	4F2A28
MUF1	*	SD 4F2C58	MDSTI	*	SD 4F2E90	PDFD	*	SD 4F33F8	LINVIF	*	SD	4F3D58
DESCRT	*	LR 4F34F0	IHCFCVTH*	SD	4F4150	ADCON	*	LR 4F4150	FCVACUTP*	LR	4F428A	
FCVZGUTP*	LR	4F42E2	FCVZGUTP*	LR	4F4796	FCVEQUTP*	LR	4F4C98	FCVCUTP*	LR	4F5193	
IHCCLFIOS*	SD	4F5308	FIUCS	*	LR 4F53C8	FLOC SBEP*	LK	4F530E	IHCFIGS2*	SD	4F6230	
ARITH	*	LR 4F6760	ADJSWTC*	LR	4F6AFC	IHCUOPT*	SD	4F6CA8	IHCERNM*	SD	4F66F8	
IMCLRRE	*	LR 4F6FC0	MDBEII	*	SD 4F75B8	UERTST	*	SD 4F7818	IHCSEXP*	SD	4F7A90	
IHCFRXPR*	SD	4F7C28	FRXPR	*	LR 4F7C28	IHCSTNCT*	SD	4FTD30	COTAN	*	LR	4FTDC6
LIAN	*	LR 4FF38	IHCSSGR1*	SD	4F8018	SQRT	*	LR 4F8018	PERFI	*	SD	4F8174
MERFCI	*	LR 4FB18A	IHC5ATN2*	SD	4F8470	ATAN2	*	LR 4F8470	ATAN	*	LR	4F8484
ERFC	*	LR 4Fb640	ERF	*	LR 4F8656	IHC5LOG*	SD	4F8830	ALOGIO	*	LR	4F8848
LEGTF	*	SD 4F39E8	IHCQUATBL*	SD	4F8C90	IHCETRCH*	SD	4F92C8	ERKTRA	*	LR	4F92D0
MOCUETA	*	SD 4F4558	LUDATF	*	SD 4F9CB0	LUELMF	*	SD 4FA6AO	IHCGLGAMA*	SD	4FAA58	
UGAMMA	*	LR 4FAA74	IHCFOXPI*	SD	4FAE48	FOXPI	*	LR 4FAE48	LOG	*	CM	4FAFA0

TOTAL LENGTH 19FB4  
ENTRY ADDRESS 4E1010

FOLLOWING IS THE OUTPUT OF INPUT

LINEAR= 0      LINEAR= ZERO IMPLIES NON-LINEAR  
               LINEAR= NON-ZERO IMPLIES LINEAR

ACCURACY

FOR GJWRS  
     FUDGE FACTOR FOR DTIND

STAT= 0      ALPHA= 0.0  
               STAT= ONE IMPLIES POST STATISTICAL STUDY TO BE EXECUTED  
               STAT= ZERO IMPLIES NO POST STATISTICAL STUDY

ACC= 0.100000-05  
     CHECK= 0.100000-19      DET= 1.0000

NUMBER OF DIFFERENTIAL EQ      NUE= 4  
     NUMBER OF BOUNDARY CONDITIONS      NBV= 15  
     NUMBER OF TERMS IN PWR SERIES      NTERMS= 20  
     NU. EXACT BOUNDARY CONDITIONS      NEMAX= 1  
     NO. CF NCN-TRIVIAL DIFF EQ      NEQ= 2

BCUNDARY VALUES	APPLIED ON(BV)	IQBV	TIME OF BV
-0.22000000	-2	1	1.0000000
0.35000000-01	-2	1	2.0000000
-0.47400000	-2	1	3.0000000
-0.58900000	-2	1	4.0000000
0.39300000	-2	1	5.0000000
1.5970000	-2	1	6.0000000
1.4520000	-2	1	7.0000000
-0.36300000	-2	1	8.0000000
-2.3240000	-2	1	9.0000000
-2.2740000	-2	1	10.000000
0.88000000-01	-2	1	11.000000
2.7110000	-2	1	12.000000
2.9970000	-2	1	13.000000
0.40100000	-2	1	14.000000
-2.8160000	-2	1	15.000000

INITIAL TIME OF INTEGRATION      T0= 0.0

INITIAL GUESSES OF Y	ICEX	LOWER LIMIT	UPPER LIMIT
Y 1 Y(1 1)= 0.50000000	1	0.0	0.0
Y 2 Y(1 2)= 1.00000000	1	0.0	0.0
Y 3 Y(1 3)= 0.10000000 00	1	0.0	0.0
Y 4 Y(1 4)= 1.3000000	1	0.0	0.0

PERTURBATION SCALER  
     ABSOLUTE VALUE LIMITS

PTBS= 0.10000000 00  
     PTMIN= 0.0  
     PTMAX= 2.0000

IUT= 0  
     QUIT= 10

CONCLUDES FORMAL OUTPUT OF THE INPUT

## ITERATION 1

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
-0.64228	-0.66568	-0.74448	-0.64035	-0.72161	-0.22000
-0.49241	-0.45223	-0.56472	-0.48344	-0.42572	0.350000-01
-0.51667	-0.46350	-0.48175	-0.51154	-0.33497	-0.47400
-0.687260-01	-0.627610-01	0.24495D-01	-0.74149D-01	0.677760-01	-0.58900
1.00673	0.96399	1.0500	0.99151	0.95145	0.39300
1.-6095	1.5696	1.5591	1.5937	1.3335	1.5970
0.58079	0.58825	0.50209	0.58413	0.25032	1.4520
-1.5115	-1.4695	-1.5285	-1.4801	-1.5760	-0.38800
-2.4989	-2.4722	-2.4413	-2.4623	-2.0932	-2.3240
-0.93638	-0.95315	-0.87507	-0.93819	-0.30496	-2.2740
1.9457	1.9082	1.9424	1.8904	2.1686	0.880000-01
3.1756	3.1609	3.1175	3.1139	2.5807	2.7110
1.1791	1.2019	1.1364	1.1841	0.18644	2.9970
-2.2683	-2.2373	-2.2501	-2.1834	-2.6331	0.40100
-3.6462	-3.6417	-3.5926	-3.56C1	-2.8052	-2.8160

## SUPERPOSITION CONSTANTS

A( 1) =	-23.496468
A( 2) =	4.-5826473
A( 3) =	-3.2130453
A( 4) =	24.602487
A( 5) =	-1.4756211

## SOLUTION FOR STATE VARIABLES

TRUE IC OF Y( 1) IS 0.72913236
TRUE IC OF Y( 2) IS 0.67869547
TRUE IC OF Y( 3) IS 0.34602487
TRUE IC OF Y( 4) IS 1.1081693

## ITERATION 2

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000
-0.28400	-0.30875	-0.34368	-0.27680	-0.32611
-0.10934	-0.73301D-01	-0.14369	-0.10041	-0.60240D-01
-0.52390	-0.47562	-0.51101	-0.51597	-0.43741
-0.44776	-0.43203	-0.41245	-0.44100	-0.36722
0.53576	0.51504	0.55679	0.52034	0.57264
1.44336	1.4148	1.4366	1.3975	1.3700
1.0295	1.0196	1.0087	0.99392	0.82706
-0.62154	-0.60964	-0.63440	-0.58872	-0.81733
-1.9529	-1.9357	-1.9491	-1.8563	-1.9219
-1.4983	-1.4921	-1.4860	-1.4271	-1.1795
0.50384	0.49703	0.51169	0.45960	0.86618
2.1947	2.1844	2.1927	2.0530	2.2326
1.8772	1.8732	1.8699	1.7699	1.4797
-0.26560	-0.26170	-0.27038	-0.22084	-0.77395
-2.2557	-2.2496	-2.2547	-2.0810	-2.3812

## SUPERPOSITION CONSTANTS

A( 1) =	3.8263155
A( 2) =	5.2942813
A( 3) =	-2.1706495
A( 4) =	-4.3846907
A( 5) =	-1.5652568

## SOLUTION FOR STATE VARIABLES

TRUE IC OF Y( 1) IS	1.1151556
TRUE IC OF Y( 2) IS	0.53137447
TRUE IC OF Y( 3) IS	0.19430367
TRUE IC OF Y( 4) IS	0.93471231

## ITERATION 3

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL.)

1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
-0.26299	-0.30925	-0.30601	-0.25780	-0.31348	-0.22000
0.158210-01	0.536290-01	0.203290-01	0.190820-01	0.736830-01	0.350000-01
-0.46096	-0.38362	-0.46306	-0.45911	-0.35464	-0.47400
-0.58687	-0.53773	-0.55929	-0.58120	-0.48996	-0.50900
0.36125	0.34858	0.39161	0.35862	0.41187	0.39300
1.5921	1.5385	1.6009	1.5649	1.5326	1.5970
1.5573	1.5121	1.5414	1.5201	1.3369	1.4520
-0.20990	-0.21269	-0.23361	-0.21022	-0.49802	-0.38800
-2.2593	-2.2249	-2.2708	-2.1949	-2.3554	-2.3240
-2.4772	-2.4392	-2.4696	-2.3899	-2.1736	-2.2740
-0.28135	-0.27024	-0.26402	-0.26147	0.28847	0.880000-01
2.5169	2.4971	2.5286	2.4212	2.8723	2.7110
3.2457	3.2161	3.2437	3.0989	2.9600	2.9970
0.96133	0.94683	0.94951	0.90198	0.14009	0.40100
-2.4385	-2.4292	-2.4491	-2.3286	-3.1189	-2.8160

## SUPERPOSITION CONSTANTS

A( 1 )	=	1.3517611
A( 2 )	=	-1.1611008
A( 3 )	=	-0.46508048
A( 4 )	=	0.63423510
A( 5 )	=	0.66018502

## SOLUTION FOR STATE VARIABLES

TRUE IC OF Y( 1 )	IS	0.98567475
TRUE IC OF Y( 2 )	IS	0.50559853
TRUE IC OF Y( 3 )	IS	0.20662709
TRUE IC OF Y( 4 )	IS	0.99642062

## ITERATION 4

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
-0.21557	-0.25624	-0.25822	-0.21059	-0.26090	-0.22000
0.23854D-01	0.63661D-01	0.96796D-02	0.26537D-01	0.81132D-01	0.35000D-01
-0.48682	-0.41452	-0.48517	-0.48462	-0.38917	-0.47400
-0.59250	-0.55364	-0.56361	-0.58564	-0.50506	-0.58900
0.39681	0.37631	0.42395	0.39377	0.44332	0.39300
1.5982	1.5463	1.6014	1.5686	1.5363	1.5970
1.4510	1.4166	1.4321	1.4140	1.2233	1.4520
-0.38023	-0.37196	-0.40146	-0.37416	-0.65396	-0.38800
-2.3051	-2.2690	-2.3107	-2.2337	-2.3590	-2.3240
-2.2628	-2.2339	-2.2510	-2.1797	-1.9157	-2.2740
0.70663D-01	0.69730D-01	0.86804D-01	0.71959D-01	0.62427	0.80000D-01
2.6704	2.6460	2.6767	2.5579	2.9215	2.7110
2.9700	2.9468	2.9631	2.8314	2.5612	2.9970
0.42242	0.41932	0.41048	0.39875	-0.40697	0.42100
-2.7546	-2.7387	-2.7608	-2.6115	-3.2646	-2.8160

## SUPERPOSITION CONSTANTS

A( 1) =	1.2542553
A( 2) =	0.14870376
A( 3) =	-0.11856874
A( 4) =	-0.32043791
A( 5) =	0.36047558D-01

## SOLUTION FOR STATE VARIABLES

TRUE IC OF Y( 1) IS	1.0003321
TRUE IC OF Y( 2) IS	0.49960372
TRUE IC OF Y( 3) IS	0.20000597
TRUE IC OF Y( 4) IS	1.00000125

## ITERATION 5

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)			
1.0000	1.0000	1.0000	1.0000
-0.21984	-0.26149	-0.26211	-0.21482
0.35067D-01	0.75921D-01	0.15970D-02	0.37547D-01
-0.47327	-0.39891	-0.47164	-0.47161
-0.58918	-0.54936	-0.56018	-0.58280
0.39301	0.37137	0.42026	0.39032
1.5971	1.5432	1.6002	1.5689
1.4520	1.4166	1.4327	1.4163
-0.38817	-0.37892	-0.40968	-0.38227
-2.3238	-2.2857	-2.3293	-2.2543
-2.2739	-2.2440	-2.2617	-2.1931
0.68237D-01	0.86581D-01	0.10476	0.88882D-01
2.7113	2.6851	2.7175	2.6004
2.9971	2.9727	2.9897	2.8612
0.40068	0.39803	0.38830	0.37894
-2.8164	-2.7990	-2.8225	-2.6736

## SUPERPOSITION CONSTANTS

$A(1) = 0.99774769$   
 $A(2) = -0.27960235D-02$   
 $A(3) = 0.35900412D-02$   
 $A(4) = 0.13039471D-02$   
 $A(5) = -0.451653600D-03$

## SOLUTION FOR STATE VARIABLES

TRUE IC OF Y(1) IS 1.0000524  
 TRUE IC OF Y(2) IS 0.49978308  
 TRUE IC OF Y(3) IS 0.20004417  
 TRUE IC OF Y(4) IS 0.99996731

## ITERATION 6

S MATRIX (CONTAINS UNPERTURBED AND PERTURBED SOL)

1.0000	1.0000	1.0000	1.0000	1.0000
-0.21984	-0.26149	-0.26213	-0.21483	-0.26525
0.348100-01	0.756480-01	0.133020-02	0.372950-01	0.944670-01
-0.47351	-0.39518	-0.47189	-0.47184	-0.37402
-0.58922	-0.54940	-0.56021	-0.58283	-0.50299
0.39314	0.37152	0.42040	0.39044	0.43641
1.5972	1.5433	1.6304	1.5690	1.5328
1.4521	1.4166	1.4328	1.4163	1.2294
-0.38813	-0.37890	-0.40965	-0.38224	-0.66097
-2.3238	-2.2857	-2.3292	-2.543	-2.3740
-2.2740	-2.2440	-2.2617	-2.1931	-1.9201
0.880500-01	0.864020-01	0.10458	0.886690-01	0.64758
2.7110	2.6849	2.7173	2.601	2.9592
2.9971	2.9726	2.9097	2.8611	2.5731
0.40098	0.39833	0.38860	0.37923	0.44563
-2.8159	-2.7985	-2.8221	-2.6732	-3.3269
				-2.8160

## SUPERPOSITION CONSTANTS

A( 1 ) =	0.99999970
A( 2 ) =	-0.431698820-06
A( 3 ) =	0.722168560-06
A( 4 ) =	0.720612370-08
A( 5 ) =	-0.1648.8120-08

## SOLUTION FOR STATE VARIABLES

TRUE IC OF Y( 1 ) IS	1.0000524
TRUE IC OF Y( 2 ) IS	0.49978311
TRUE IC OF Y( 3 ) IS	0.20004417
TRUE IC OF Y( 4 ) IS	0.99936731

## ITERATION 6 CONVERGED TO THE ACCURACY SPECIFIED FOR THE SOLUTION

ITEMIZED JOBS COST			
BOX RRA	JOB NAME HUNTER	COMMENTS HUNTER99999999999999	DATE 3388
ITEM	QUANTITY	COST	PREVIOUS BALANCE
CPU	16.62	SECONDS	5.98
CARD INPUT	1424	CARDS	0.00
PRINTED OUTPUT	31	PAGES	0.00.

TOTAL CHARGES	5.98
CURRENT BALANCE	99.32